



COUNTY OF LOS ANGELES  
TREASURER AND TAX COLLECTOR



MARK J. SALADINO  
TREASURER AND TAX COLLECTOR

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July 20, 2004

TO: Supervisor Don Knabe, Chairman  
Supervisor Gloria Molina  
Supervisor Yvonne B. Burke  
Supervisor Zev Yaroslavsky  
Supervisor Michael D. Antonovich

FROM: Mark J. Saladino  
Treasurer and Tax Collector 

SUBJECT: **REPORT OF INVESTMENTS FOR THE MONTH OF JUNE 2004**

The attached Report of Investments for the month of June 2004 is herewith submitted to the members of the Board of Supervisors pursuant to the California Government Code and the Treasurer and Tax Collector's Investment Policy adopted by your Board on February 3, 2004.

All investments made during the month of June 2004, were made in accordance with California Government Code and except as noted in Attachment II of the Report of Investments conform to the Treasurer and Tax Collector's Investment Policy.

MJS:CB:st  
S7.04/BRDOFSUPV

Attachment

c: Chief Administrative Officer  
Executive Officer, Board of Supervisors  
County Counsel  
Auditor-Controller

TREASURER AND TAX COLLECTOR  
REPORT OF INVESTMENTS FOR JUNE 2004

Detailed information regarding the pooled and specific portfolios, related earnings, and data required to be disclosed pursuant to statute is shown in the following report attachments.

GENERAL PORTFOLIO SCHEDULES

- A - Portfolio Profiles
- B - Pooled Surplus Earnings Report
- C - Summary Report of Treasurer's Depository Accounts
- D - Treasurer's Activity and Cash Availability for the Next Six-Month Period
- E - Treasurer's Investment Strategy

ATTACHMENTS

- I. Definitions of Securities

Detailed descriptions of the major security types invested in by the Treasury.
- II. Compliance Report

Detail report of transactions which deviate from Treasurer investment policy.
- III. Performance Report

Daily portfolio investment balances, and monthly averages.
- IV. Earnings on Investments (Accrual Basis) Chart

Graphic presentation of net earning rates on pool investments.
- V. Net Income for Month

Accrual basis net income for month, gross revenue less expenditures.

TREASURER AND TAX COLLECTOR  
REPORT OF INVESTMENTS FOR JUNE 2004

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VI. Non-Trading Portfolio Participant Composition

Percentage breakdown by participant in the Non-Trading Portfolio.

VII. Composition of PSI Portfolio by Security Type Chart

Graphic presentation of the percentage composition of the pooled portfolio by major security type.

VIII. Investment Transaction Journal

Listing of securities purchased, sold and transferred between portfolios during the month.

IX. Comparison of Investment Cost to Market Value

Summary comparison of investment amortized cost to market value by security type.

X. Treasurer Position Compared to Market Value Report

Inventory listing of portfolio securities showing amortized cost and market value for each investment.

XI. Trustee and Managed Funds

Listing of funds and accounts managed by outside trustees.

XII. Schedule of Floating Rate Securities

Inventory listing of portfolio securities where the stated interest rate changes between the purchase date and the maturity date.

XIII. Schedule of Bond Anticipation Notes

Inventory listing of Bond Anticipation Notes held by Pooled Surplus Investment fund and their current interest rates.

XIV. Inventory Report – Totals Section Security Type Grouping

Summary of weighted-average time to maturity by security type.

TREASURER AND TAX COLLECTOR  
REPORT OF INVESTMENTS FOR JUNE 2004

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XV. Inventory Report – Totals Section Maturity Range Grouping

Summary of the amortized cost value of securities maturing within selected time frames.

XVI. Composition of PSI Portfolio by Maturity Chart

Graphic presentation of the percentage composition of the pooled portfolio by selected maturity ranges.

XVII. Pooled Money Investment Board Letter – Treasurer State of California

Summary of State Treasurer's Local Agency Investment Fund (LAIF)

XVIII. Pending Transaction Journal

Listing of pending purchases, sales and transfers.

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS  
AS OF JUNE 30, 2004

SCHEDULE A

<u>PORTFOLIO PROFILE</u>	<u>Pooled Surplus Investments</u>	<u>Specific Purpose Investments</u>
Inventory Balance at 06/30/04		
At Cost	\$ 15,447,358,378	\$ 979,071,266
At Market	\$ 15,402,997,751	\$ 978,247,900
Repurchase Agreements	\$ 500,000,000	\$ -
Reverse Repurchase Agreements	\$ -	\$ -
Composition by Security Type:		
Certificates of Deposit	12.33%	0.00%
United States Government and Agency Obligations	58.73%	92.91%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	23.79%	0.00%
Municipal Obligations	0.26%	0.57%
Corporate and Deposit Notes	1.65%	0.00%
Repurchase Agreements	3.24%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	6.52%
1-60 days	32.66%	17.84%
60 days-1 year	44.96%	79.90%
Over 1 year	22.38%	2.26%
Weighted Average Days to Maturity	232	

POOLED SURPLUS EARNINGS REPORT

JUNE 30, 2004

SCHEDULE B

TREASURER POOLED SURPLUS  
INVESTMENT PORTFOLIO

Investment Balance 06/30/04	\$ 15,447,358,378
Market Value at 06/30/04	\$ 15,402,997,751
Average Daily Balance	\$ 16,063,127,202
Gains and Losses:	
For the Month	\$ (79,208)
For the Past 12 Months	\$ (989,385)
Unrealized Gains and Losses on Transfers between Portfolio for the Month	
Earnings for the Month	\$ 19,004,082
Earnings for the Past 12 Months	\$ 210,615,615
Earnings Rate for the Month	1.44%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS  
AS OF JUNE 30, 2004

SCHEDULE C

<u>Bank Name</u>	<u>Ledger Balance</u>
Bank of America - Concentration	\$ 75,439,858.90
Bank of the West - Concentration	\$ 1,284,314.71
Citi Bank - Depositing	\$ -
Union - Concentration	\$ 4,282,875.59
Wells Fargo - Concentration	<u>\$ 3,372,329.07</u>
Total Ledger Balance for all Banks	<u><u>\$ 84,379,378.27</u></u>

TREASURER'S ACTIVITY FOR JUNE 2004  
AND CASH AVAILABILITY  
FOR THE NEXT SIX MONTH PERIOD

SCHEDULE D

Government Code Section 53646 (b) (3), effective on January 1, 1996, requires the Treasurer and Tax Collector to include a statement in the investment report, denoting the ability of the Pooled Surplus Investment Fund to meet its disbursement requirements for the next six months.

The Los Angeles County Pooled Surplus Investment Fund consists of funds in its treasury deposited by various entities required to do so by statute, as well as those entities voluntarily depositing monies in accordance with Government Code Section 53684.

The Treasurer and Tax Collector is required to disburse monies placed in the treasury as directed by the Auditor-Controller, except for the making of legal investments, to the extent funds are transferred to one or more clearing funds in accordance with Government Code Section 29808.

The Treasurer and Tax Collector, in his projection of cash availability to disburse funds as directed by the Auditor-Controller, is relying exclusively on historical Pooled Surplus Investment Fund deposits and disbursements and future cash flow projections provided by the depositing entities. No representation is made as to an individual depositor's ability to meet their anticipated expenditures with anticipated revenues.

Summary of Activity for June 2004

Total Deposits	\$ 3,238,784,784.51
Total Disbursements	\$ 4,211,897,741.02

Discretionary Funds Liquidity Withdrawal Ratio	
As of June 30, 2004	1.38

Six Month Cash Availability Projection:

<u>Month</u>	<u>Investment Maturities</u>	<u>Deposits</u>	<u>Disbursements</u>	<u>Cumulative Available Cash</u>
July	\$4,427,843,000.00	\$3,666,600,000.00	\$4,345,400,000.00	\$3,749,043,000.00
August	\$1,169,000,000.00	\$2,881,200,000.00	\$2,891,400,000.00	\$4,907,843,000.00
September	\$1,240,740,000.00	\$2,618,200,000.00	\$3,279,100,000.00	\$5,487,683,000.00
October	\$ 407,750,000.00	\$3,451,400,000.00	\$3,287,300,000.00	\$6,059,533,000.00
November	\$1,043,209,000.00	\$3,308,300,000.00	\$3,139,400,000.00	\$7,271,642,000.00
December	\$ 851,280,000.00	\$6,593,200,000.00	\$4,209,800,000.00	\$10,506,322,000.00



## TREASURER'S INVESTMENT STRATEGY

### SCHEDULE E

Two portfolios are maintained by the Los Angeles County Treasurer. The Specific Purpose Investment Portfolio is used to account for specific investments requested by various entities to provide for specific needs not available if monies are placed in a pool. The individual investment strategies are targeted for the needs of the requesting entity.

The Pooled Surplus Investment (PSI) Portfolio is used to account for all pooled investments. The PSI strategy is to maintain principal and to provide sufficient cash to meet expenditure needs. The cash flow needs of our pool members are monitored daily to ensure that sufficient liquidity is maintained to meet the needs of participants. A review of the PSI Portfolio's cash flow projections at the preparation date of this report indicates that longer average days to maturity may be prudent. As yields increase in the two to three year maturity range, the average days to maturity will be prudently increased not to exceed 365 days.

Expected cash flow projections for the next twelve months continue to indicate that sufficient cash is available for participants' estimated needs. We will continue our basic investment philosophy to buy and hold to a designated maturity, high quality fixed income investments.

TREASURER AND TAX COLLECTOR  
REPORT OF INVESTMENTS FOR JUNE 2004  
DEFINITIONS OF SECURITIES

AGENCIES – Securities (debentures and notes) issued by Federal agencies, such as Federal Home Loan Banks (FHLB), and Federal Farm Credit Banks (FFCB). Agency Securities are issued on both a discount and coupon basis and have a variety of maturity periods. A few are backed by the full faith and credit of the United States Government, some are guaranteed by the Treasury or supported by the issuing agency's right to borrow from the Treasury, and some lack any formal governmental backing. Government National Mortgage Association (GNMA) and Federal Home Loan Mortgage Corporation (FHLMC) securities are mortgage-backed.

ASSET BACKED SECURITIES – Corporate notes secured by an identifiable pool of assets such as loans, leases, and installment contracts or trade receivables. The interest rate is fixed and paid either on a monthly or semi-annual basis. In some cases portions of the principal is also paid monthly.

BANKERS ACCEPTANCES – Negotiable time drafts drawn on foreign or domestic banks to finance the export, import, shipment, and storage of goods. The drafts are sold at a discount and redeemed by the accepting bank at maturity for full face value. Maturities range from one to 270 days.

COLLATERALIZED CERTIFICATES OF DEPOSIT – Non-negotiable instruments evidencing a time deposit made with a bank at a fixed rate of interest for a fixed period, secured by collateral such as United States Government securities or mortgages.

COMMERCIAL PAPER – Promissory notes with a maturity of one to 180 days issued in the open market by various economic entities to finance certain short-term credit needs. Notes on a discount or interest-bearing basis.

CORPORATE NOTES – Unsecured, registered debt securities issued by corporations operating within the United States at fixed or variable rates of interest for a fixed period. Interest for floating rate corporate notes is payable periodically at a rate which is adjusted monthly according to a predetermined formula. Fixed rate corporate notes pay interest semi-annually.

GOVERNMENTS – Negotiable United States Treasury securities such as Treasury bills, notes and bonds. Treasury bills are issued on a discount basis in 3-month, 5-month, and 52-week maturities. Treasury notes and bonds are coupon issues, with one to ten year and ten to thirty year maturities, respectively. Treasury securities are guaranteed as to principal and interest by the United States Government.

INTEREST RATE SWAP AGREEMENT – Contractual agreement in which two parties agree to exchange interest payment streams for a specific term. There is no exchange of principal, but a “notional amount” is established to serve as the basis for calculating the interest payment.

MUNICIPALS – Debt securities issued by state and local governments and their agencies, usually in the form of bonds, notes and certificates of participation. These securities may be short or long-term, and normally coupon issues secured in some manner by the borrower.

NEGOTIABLE CERTIFICATES OF DEPOSIT – Negotiable instruments evidencing a time deposit made with a commercial bank or thrift institution at a fixed rate of interest for a fixed period. Term certificates of deposits (CDs) are issued with a maturity in excess on one year, and normally pay interest semi-annually. Eurodollar CDs are dollar-denominated CDs issued by foreign (mainly London) branches of major American and foreign commercial banks. Yankee CDs are dollar-denominated CDs issued by foreign commercial banks domiciled in the United States.

PROMISSORY NOTE - An unsecured promise to pay between two entities. Notes are on a discount or interest bearing basis.

REVERSE REPURCHASE AGREEMENTS – A reverse repurchase agreement consists of two simultaneous transactions. One is the sale of securities by the County to a bank or dealer. The other is the commitment by the County to repurchase the securities at the same price at a mutually agreed upon date. The County invests the cash proceeds of the “sale” in other securities. The term of the reverse repurchase agreements may not exceed one year. The securities “sold” are typically treasury issues.

REPURCHASE AGREEMENTS – A repurchase agreement consists of two simultaneous transactions. One is the purchase of securities by the County from a bank or dealer. The other is the commitment by the County to sell the securities back at an agreed upon date and price. The term of the repurchase agreements may not exceed one year. The securities “purchased” are typically treasury issues.

TREASURER AND TAX COLLECTOR  
REPORT OF INVESTMENT TRANSACTIONS FOR JUNE 2004  
COMPLIANCE REPORT

Portfolio Securities Not in Accordance with Treasurer Policy  
For the Month of June 2004

Permitted Investments on Repurchase Agreements:

<u>Issuer</u>	<u>Investment Collateral</u>	<u>Collateral Limit</u>	<u>No. of Days</u>
Bank of America	101.96%	102%	1
	101.97%	102%	2
Merrill Lynch & Co	101.56%	102%	1
	101.85%	102%	1
	101.90%	102%	3
	101.96%	102%	1
	101.98%	102%	1

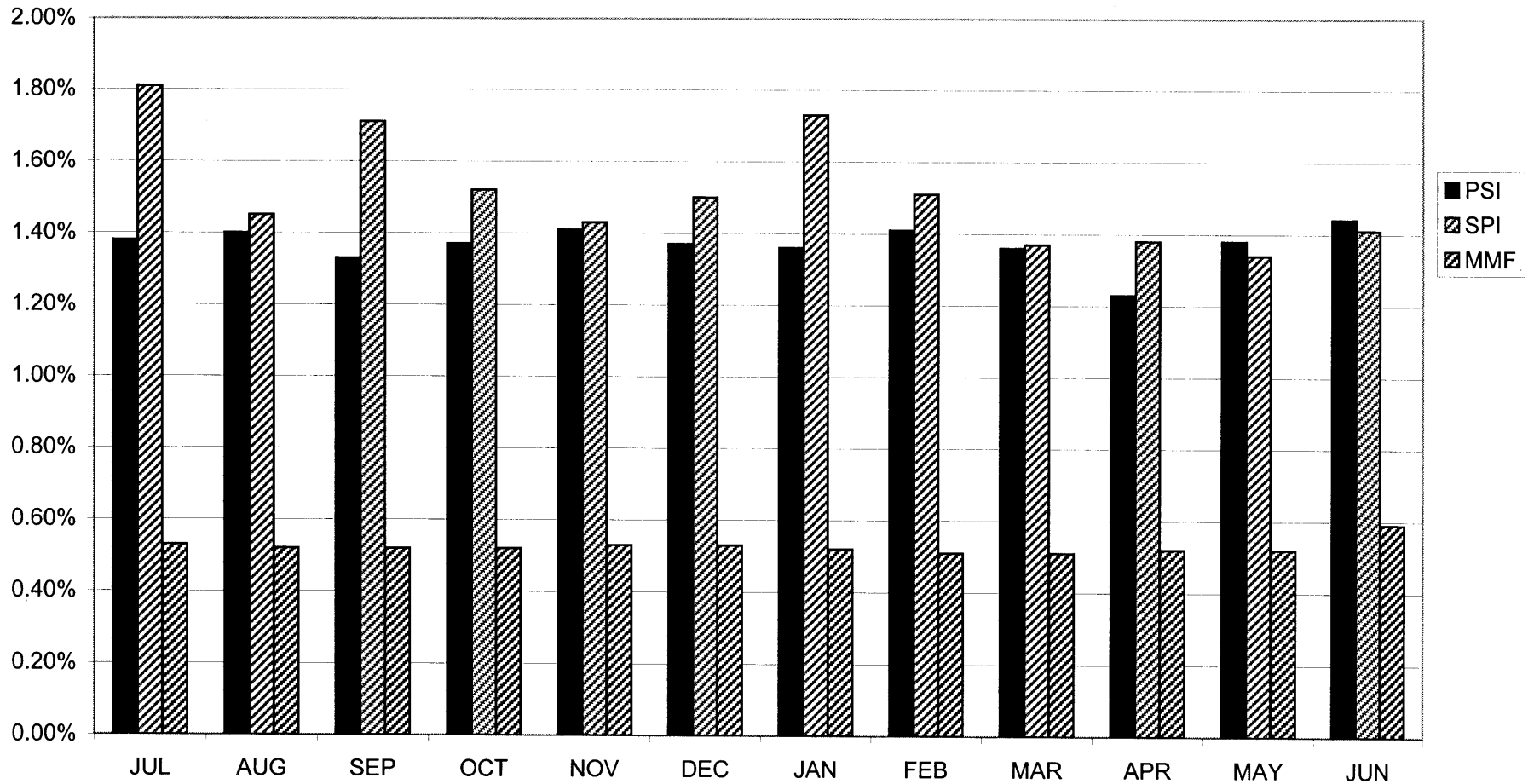
Collateral limit for investments on Repurchase Agreements is 102%. Bank of America had 101.96% for 1 day and 101.97% for 2 days. Merrill Lynch & Co. had 101.56%, 101.85%, 101.96%, and 101.98% for 1 day each; and 101.90% for 3 days, as settlement was on a weekend. Due to the timing of the purchase of Repurchase Agreements, collateral requirements may be met at purchase but fall below the required 102% limit when closing prices are applied.

Disbursements made in the settlement of the Flying Triangle and Abalone Cove landslide litigations are authorized under Government Code Section 53501.

LOS ANGELES COUNTY TREASURER  
 PERFORMANCE REPORT  
 PORTFOLIO COST  
 THROUGH 06/30/04  
 ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS	SPECIAL PURPOSE INVESTMENTS
	TOTAL COST	TOTAL COST
1	16,260,961,845.48	1,047,283,497.60
2	16,260,918,828.50	1,047,282,142.05
3	16,164,903,504.38	1,047,777,348.39
4	16,076,693,431.57	1,047,616,653.45
5	16,076,693,431.57	1,047,616,653.45
6	16,076,693,431.57	1,047,616,653.45
7	15,910,723,598.16	1,047,616,653.45
8	16,027,527,178.01	1,047,616,028.68
9	16,001,689,063.75	1,047,616,028.68
10	16,044,466,024.02	1,047,616,028.68
11	15,985,566,949.17	1,047,616,028.68
12	15,985,566,949.17	1,047,616,028.68
13	15,985,566,949.17	1,047,616,028.68
14	15,904,505,522.84	1,047,616,028.68
15	15,892,664,547.83	980,571,991.31
16	16,227,478,325.72	986,668,400.69
17	16,238,874,039.12	985,668,820.91
18	16,066,788,099.47	985,668,820.91
19	16,066,788,099.47	985,668,820.91
20	16,066,788,099.47	985,668,820.91
21	16,042,979,229.76	985,668,820.91
22	16,013,963,444.03	985,668,820.91
23	15,985,020,390.67	1,008,488,820.91
24	16,026,345,610.05	1,008,488,820.91
25	16,216,534,447.67	979,742,411.53
26	16,216,534,447.67	979,742,411.53
27	16,216,534,447.67	979,742,411.53
28	16,198,835,277.75	979,742,411.53
29	16,207,852,480.53	979,742,411.53
30	15,447,358,377.53	979,071,266.42
AVG	<u>16,063,127,202.39</u>	<u>1,014,737,869.53</u>

**LOS ANGELES COUNTY TREASURER  
EARNINGS RATE ON INVESTMENTS  
FISCAL YEAR 2003-04  
ATTACHMENT IV**



Source: Money Fund Report as of June 30, 2004.

LOS ANGELES COUNTY TREASURER  
NET INCOME FOR THE MONTH-ENDED 06/30/04 (ACCRUAL BASIS)  
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	\$18,697,066	\$1,813,744
Gains (Losses) on Sales of Non-Trading Securities.	(79,208)	(614)
Gains (Losses) on Sales of Trading Securities.	0	0
Amortization/Accretion	386,224	(636,843)
Prior Accrual Adjustment	0	0
Total Revenues	<u>\$19,004,082</u>	<u>\$1,176,286</u>
Expenses:		
Interest Expense	0	0
*Investment Management Fee	0	15,000
	<u>\$0</u>	<u>\$15,000</u>
NET INCOME	<u>\$19,004,082</u>	<u>\$1,161,286</u>

\*Estimated and later adjusted.

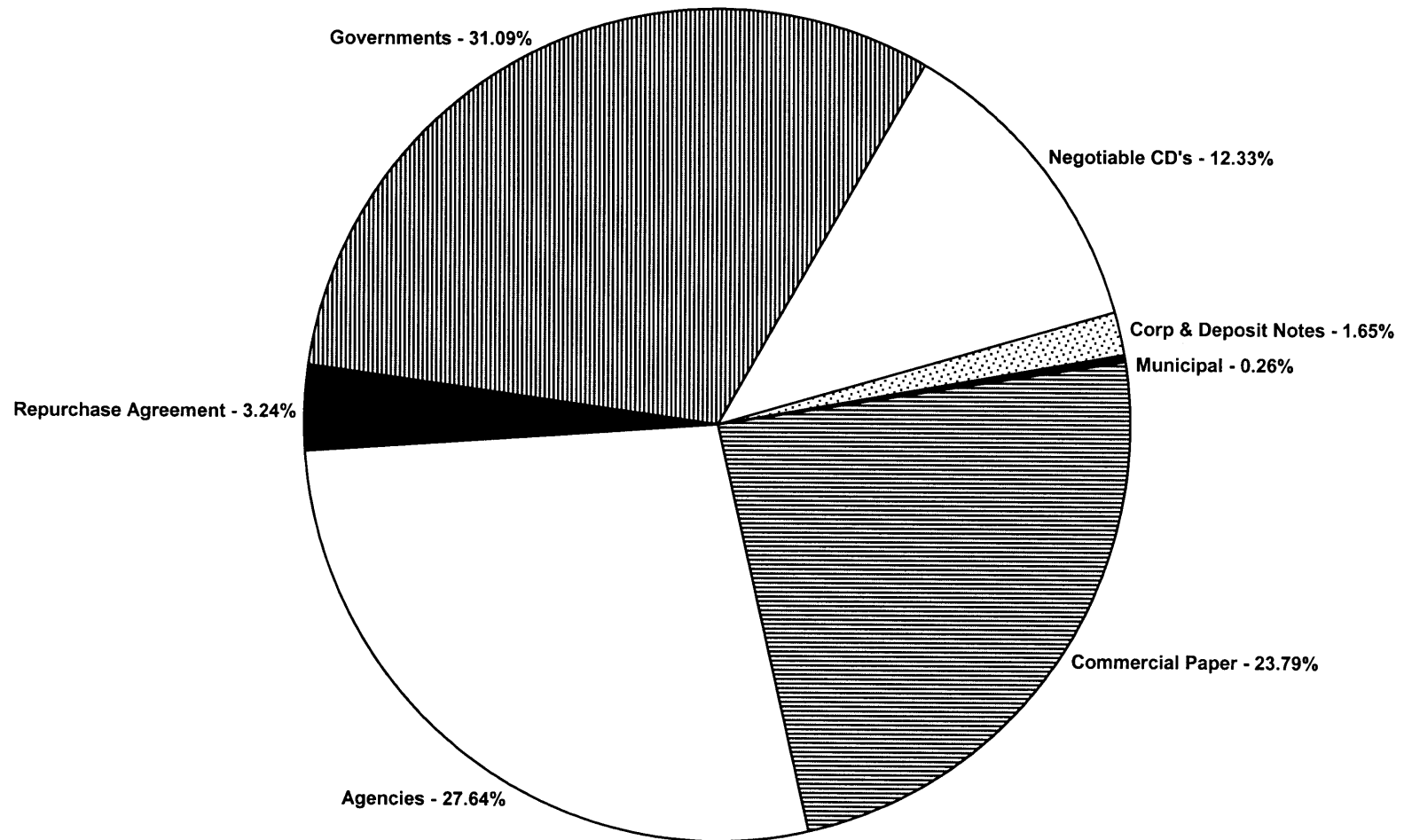
Los Angeles County Treasurer  
Non-Trading Composition  
As of June 30, 2004  
Attachment VI

NON-TRADING PORTFOLIO PARTICIPATION COMPOSITION

<u>Entity</u>	<u>Non- Discretionary</u>	<u>Discretionary</u>
Consolidated School Districts	58.26%	
Los Angeles County and Related Entities	34.60%	
Consolidated Sanitation Districts		3.12%
Metropolitan Transportation Authority		1.27%
Miscellaneous Agencies Pooled Investments		1.52%
South Coast Air Quality Management District		1.22%
Miscellaneous		<u>0.01%</u>
Total	<u>92.86%</u>	<u>7.14%</u>



**LOS ANGELES COUNTY TREASURER  
COMPOSITION OF PSI PORTFOLIO BY SECURITY TYPE  
AS OF JUNE, 2004  
ATTACHMENT VII**



Los Angeles County Treasurer  
Investment Transactions Journal  
Purchase Detail Report  
Group: Pooled Surplus Investments  
For the Period June 1, 2004 to June 30, 2004  
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	BNOT	06/08/04	61548	BK OF AMERICA NA BK NOTE	1.09000	07/08/04	50,000,000.00	50,000,000.00	0.00	BNY	BA
NTRD	BNOT	06/15/04	61595	BK OF AMERICA NA BK NOTE	1.47000	09/13/04	50,000,000.00	50,000,000.00	0.00	BNY	BA
<b>BNOT Total</b>							100,000,000.00	100,000,000.00	0.00		
NTRD	COP1	06/01/04	61487	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	524.24	524.24	0.00	TTC	LAC
NTRD	COP1	06/02/04	61495	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	1,053.77	1,053.77	0.00	TTC	LAC
NTRD	COP1	06/03/04	61513	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	1,823.46	1,823.46	0.00	TTC	LAC
NTRD	COP1	06/04/04	61528	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	558.57	558.57	0.00	TTC	LAC
NTRD	COP1	06/07/04	61541	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	462.35	462.35	0.00	TTC	LAC
NTRD	COP1	06/08/04	61545	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	291.84	291.84	0.00	TTC	LAC
NTRD	COP1	06/09/04	61561	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	977.30	977.30	0.00	TTC	LAC
NTRD	COP1	06/11/04	61583	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	599.32	599.32	0.00	TTC	LAC
NTRD	COP1	06/16/04	61604	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	544.20	544.20	0.00	TTC	LAC
NTRD	COP1	06/23/04	61679	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	2,302.26	2,302.26	0.00	TTC	LAC
NTRD	COP1	06/25/04	61716	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	1,110.09	1,110.09	0.00	TTC	LAC
NTRD	COP1	06/28/04	61724	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	4,161.92	4,161.92	0.00	TTC	LAC
<b>COP1 Total</b>							14,409.32	14,409.32	0.00		
NTRD	CPD	06/01/04	61488	JUPITER SECURITIZATION CORP CP	1.06000	07/02/04	50,000,000.00	49,954,361.11	0.00	BNY	JPM
NTRD	CPD	06/01/04	61489	ING AMERICA INS HLDGS INC CP	1.04000	06/24/04	50,000,000.00	49,966,777.78	0.00	BNY	INGF
NTRD	CPD	06/02/04	61496	PREF RECEIVABLES FDG CORP CP	1.02000	06/22/04	50,000,000.00	49,971,666.67	0.00	BNY	JPM
NTRD	CPD	06/03/04	61512	SHEFFIELD RECEIVABLES CORP CP	1.07000	07/02/04	27,000,000.00	26,976,727.50	0.00	BNY	MS
NTRD	CPD	06/04/04	61524	FALCON ASSET SEC CORP CP	1.10000	07/07/04	50,000,000.00	49,949,583.33	0.00	BNY	MLCO
NTRD	CPD	06/04/04	61525	JUPITER SECURITIZATION CORP CP	1.10000	07/06/04	50,000,000.00	49,951,111.11	0.00	BNY	JPM
NTRD	CPD	06/04/04	61526	SHEFFIELD RECEIVABLES CORP CP	1.07500	07/06/04	45,000,000.00	44,957,000.00	0.00	BNY	RED
NTRD	CPD	06/04/04	61527	BEAR STEARNS COS INC CP	1.02000	06/07/04	50,000,000.00	49,995,750.00	0.00	BNY	BEAR
NTRD	CPD	06/04/04	61529	FALCON ASSET SEC CORP CP	1.10000	07/07/04	46,005,000.00	45,958,611.63	0.00	BNY	JPM
NTRD	CPD	06/04/04	61530	SHEFFIELD RECEIVABLES CORP CP	1.08000	07/06/04	24,030,000.00	24,006,931.20	0.00	BNY	CITGM
NTRD	CPD	06/07/04	61540	PREF RECEIVABLES FDG CORP CP	1.09000	07/07/04	47,347,000.00	47,303,993.14	0.00	BNY	MLCO
NTRD	CPD	06/07/04	61543	JUPITER SECURITIZATION CORP CP	1.09000	07/08/04	50,000,000.00	49,953,069.44	0.00	BNY	RED
NTRD	CPD	06/08/04	61546	JUPITER SECURITIZATION CORP CP	1.11000	07/08/04	13,000,000.00	12,987,975.00	0.00	BNY	JPM
NTRD	CPD	06/08/04	61549	SHEFFIELD RECEIVABLES CORP CP	1.09000	07/08/04	50,000,000.00	49,954,583.33	0.00	BNY	RED
NTRD	CPD	06/09/04	61557	FALCON ASSET SEC CORP CP	0.98000	06/10/04	18,751,000.00	18,750,489.56	0.00	BNY	MLCO
NTRD	CPD	06/09/04	61558	FALCON ASSET SEC CORP CP	1.11000	07/12/04	50,000,000.00	49,949,125.00	0.00	BNY	RED
NTRD	CPD	06/09/04	61560	CRC FUNDING LLC CP	1.20000	07/27/04	50,000,000.00	49,920,000.00	0.00	BNY	MLCO
NTRD	CPD	06/10/04	61571	SHEFFIELD RECEIVABLES CORP CP	1.12000	07/12/04	50,000,000.00	49,950,222.22	0.00	BNY	RED
NTRD	CPD	06/10/04	61572	PREF RECEIVABLES FDG CORP CP	1.15000	07/13/04	10,836,000.00	10,824,577.05	0.00	BNY	MLCO
NTRD	CPD	06/10/04	61573	BEAR STEARNS COS INC CP	1.01000	06/17/04	50,000,000.00	49,990,180.56	0.00	BNY	BEAR
NTRD	CPD	06/10/04	61574	CRC FUNDING LLC CP	1.20000	07/22/04	50,000,000.00	49,930,000.00	0.00	BNY	CITGM
NTRD	CPD	06/14/04	61584	VARIABLE FUNDING CAP CORP CP	1.17000	07/15/04	50,000,000.00	49,949,625.00	0.00	BNY	MS
NTRD	CPD	06/14/04	61585	SHEFFIELD RECEIVABLES CORP CP	1.17000	07/09/04	50,000,000.00	49,959,375.00	0.00	BNY	RED

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NTRD	CPD	06/14/04	61586	CAFCO LLC CP	1.24000	07/29/04	50,000,000.00	49,922,500.00	0.00	BNY	RED
NTRD	CPD	06/14/04	61587	JUPITER SECURITIZATION CORP CP	1.19000	07/15/04	50,000,000.00	49,948,763.89	0.00	BNY	JPM
NTRD	CPD	06/14/04	61588	PREF RECEIVABLES FDG CORP CP	1.20000	07/15/04	50,000,000.00	49,948,333.33	0.00	BNY	MLCO
NTRD	CPD	06/15/04	61596	VARIABLE FUNDING CAP CORP CP	1.20000	07/16/04	50,000,000.00	49,948,333.33	0.00	BNY	MS
NTRD	CPD	06/15/04	61597	VARIABLE FUNDING CAP CORP CP	1.20000	07/16/04	30,000,000.00	29,969,000.00	0.00	BNY	MS
NTRD	CPD	06/16/04	61603	SHEFFIELD RECEIVABLES CORP CP	1.20000	07/15/04	50,000,000.00	49,951,666.67	0.00	BNY	RED
NTRD	CPD	06/16/04	61612	CITIGROUP GLOBAL MKT HLDGS CP	1.17000	07/16/04	40,000,000.00	39,961,000.00	0.00	BNY	CITGM
NTRD	CPD	06/16/04	61613	FALCON ASSET SEC CORP CP	1.22000	07/23/04	50,000,000.00	49,937,305.56	0.00	BNY	JPM
NTRD	CPD	06/16/04	61614	FALCON ASSET SEC CORP CP	1.22000	07/23/04	50,000,000.00	49,937,305.56	0.00	BNY	JPM
NTRD	CPD	06/16/04	61615	FALCON ASSET SEC CORP CP	1.22000	07/23/04	24,631,000.00	24,600,115.46	0.00	BNY	JPM
NTRD	CPD	06/17/04	61627	PREF RECEIVABLES FDG CORP CP	1.21000	07/19/04	50,000,000.00	49,946,222.22	0.00	BNY	MLCO
NTRD	CPD	06/17/04	61628	VARIABLE FUNDING CAP CORP CP	1.14000	07/08/04	50,000,000.00	49,966,750.00	0.00	BNY	RED
NTRD	CPD	06/17/04	61629	JP MORGAN CHASE & CO CP	1.30000	08/16/04	50,000,000.00	49,891,666.67	0.00	BNY	JPM
NTRD	CPD	06/17/04	61631	JUPITER SECURITIZATION CORP CP	1.16000	07/09/04	44,000,000.00	43,968,808.89	0.00	BNY	RED
NTRD	CPD	06/18/04	61642	VARIABLE FUNDING CAP CORP CP	1.20000	07/16/04	50,000,000.00	49,953,333.33	0.00	BNY	MS
NTRD	CPD	06/18/04	61643	SHEFFIELD RECEIVABLES CORP CP	1.21000	07/19/04	33,000,000.00	32,965,615.83	0.00	BNY	RED
NTRD	CPD	06/18/04	61644	PREF RECEIVABLES FDG CORP CP	1.20000	07/13/04	30,000,000.00	29,975,000.00	0.00	BNY	MLCO
NTRD	CPD	06/21/04	61655	PREF RECEIVABLES FDG CORP CP	1.01000	06/25/04	50,000,000.00	49,994,388.89	0.00	BNY	GS
NTRD	CPD	06/21/04	61656	CAFCO LLC CP	1.30000	08/18/04	50,000,000.00	49,895,277.78	0.00	BNY	CITGM
NTRD	CPD	06/21/04	61658	FALCON ASSET SEC CORP CP	1.23000	07/16/04	40,000,000.00	39,965,833.33	0.00	BNY	MLCO
NTRD	CPD	06/21/04	61659	CITIGROUP GLOBAL MKT HLDGS CP	1.12000	07/06/04	50,000,000.00	49,976,666.67	0.00	BNY	CITGM
NTRD	CPD	06/22/04	61668	PREF RECEIVABLES FDG CORP CP	1.24000	07/20/04	50,000,000.00	49,951,777.78	0.00	BNY	CITGM
NTRD	CPD	06/22/04	61672	VARIABLE FUNDING CAP CORP CP	1.23000	07/20/04	39,200,000.00	39,162,498.67	0.00	BNY	MS
NTRD	CPD	06/22/04	61675	MORGAN STANLEY CP	1.25000	07/26/04	40,000,000.00	39,952,777.78	0.00	BNY	MS
NTRD	CPD	06/23/04	61680	PREF RECEIVABLES FDG CORP CP	1.26000	07/26/04	50,000,000.00	49,942,250.00	0.00	BNY	MLCO
NTRD	CPD	06/23/04	61681	CRC FUNDING LLC CP	1.32000	08/24/04	50,000,000.00	49,886,333.33	0.00	BNY	MLCO
NTRD	CPD	06/23/04	61682	CRC FUNDING LLC CP	1.32000	08/26/04	50,000,000.00	49,882,666.67	0.00	BNY	MLCO
NTRD	CPD	06/23/04	61685	MORGAN STANLEY CP	1.25000	07/26/04	50,000,000.00	49,942,708.33	0.00	BNY	MS
NTRD	CPD	06/24/04	61690	MERRILL LYNCH & CO CP	1.01000	06/28/04	50,000,000.00	49,994,388.89	0.00	BNY	MLCO
NTRD	CPD	06/24/04	61691	MERRILL LYNCH & CO CP	1.01000	06/28/04	50,000,000.00	49,994,388.89	0.00	BNY	MLCO
NTRD	CPD	06/24/04	61692	MERRILL LYNCH & CO CP	1.01000	06/28/04	50,000,000.00	49,994,388.89	0.00	BNY	MLCO
NTRD	CPD	06/24/04	61693	MERRILL LYNCH & CO CP	1.01000	06/28/04	50,000,000.00	49,994,388.89	0.00	BNY	MLCO
NTRD	CPD	06/25/04	61700	WELLS FARGO & CO CP	0.95000	06/30/04	50,000,000.00	49,993,402.78	0.00	BNY	WFC
NTRD	CPD	06/28/04	61717	CITIGROUP GLOBAL MKT HLDGS CP	1.09000	06/29/04	30,000,000.00	29,999,091.67	0.00	BNY	CITGM
NTRD	CPD	06/29/04	61740	CITIGROUP GLOBAL MKT HLDGS CP	1.13000	06/30/04	50,000,000.00	49,998,430.56	0.00	BNY	CITGM
NTRD	CPD	06/29/04	61741	CITIGROUP GLOBAL MKT HLDGS CP	1.13000	06/30/04	30,000,000.00	29,999,058.33	0.00	BNY	CITGM
NTRD	CPD	06/29/04	61742	GOLDMAN SACHS GROUP CP	1.16000	06/30/04	50,000,000.00	49,998,388.89	0.00	BNY	GS
NTRD	CPD	06/29/04	61743	GOLDMAN SACHS GROUP CP	1.16000	06/30/04	50,000,000.00	49,998,388.89	0.00	BNY	GS
NTRD	CPD	06/30/04	61767	CITIGROUP GLOBAL MKT HLDGS CP	1.35000	07/01/04	50,000,000.00	49,998,125.00	0.00	BNY	CITGM
NTRD	CPD	06/30/04	61768	CITIGROUP GLOBAL MKT HLDGS CP	1.35000	07/01/04	15,000,000.00	14,999,437.50	0.00	BNY	CITGM
NTRD	CPD	06/30/04	61769	VARIABLE FUNDING CAP CORP CP	1.47000	07/01/04	32,000,000.00	31,998,693.33	0.00	BNY	MS

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NTRD	CPD	06/30/04	61770	GOLDMAN SACHS GROUP CP	1.43000	07/01/04	50,000,000.00	49,998,013.89	0.00	BNY	GS
NTRD	CPD	06/30/04	61771	GOLDMAN SACHS GROUP CP	1.43000	07/01/04	50,000,000.00	49,998,013.89	0.00	BNY	GS
NTRD	CPD	06/30/04	61772	GOLDMAN SACHS GROUP CP	1.43000	07/01/04	50,000,000.00	49,998,013.89	0.00	BNY	GS
NTRD	CPD	06/30/04	61773	GOLDMAN SACHS GROUP CP	1.43000	07/01/04	50,000,000.00	49,998,013.89	0.00	BNY	GS
<b>CPD Total</b>							<b>3,009,800,000.00</b>	<b>3,007,409,263.67</b>	<b>0.00</b>		
NTRD	CPI	06/01/04	61491	AMERICAN GEN FINANCE CORP CP	1.03000	06/02/04	44,000,000.00	44,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06/01/04	61492	AIG FUNDING INC CP	1.03000	06/02/04	14,000,000.00	14,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06/01/04	61493	GE CAPITAL CORP CP	1.03000	06/02/04	12,300,000.00	12,300,000.00	0.00	BNY	GECC
NTRD	CPI	06/02/04	61494	HOUSEHOLD FINANCE CORP CP	1.02000	06/17/04	50,000,000.00	50,000,000.00	0.00	BNY	HFC
NTRD	CPI	06/02/04	61504	AMEX CREDIT CORP CP	1.00000	06/17/04	6,645,000.00	6,645,000.00	0.00	BNY	AMEX
NTRD	CPI	06/03/04	61511	AMEX CREDIT CORP CP	1.01000	06/18/04	50,000,000.00	50,000,000.00	0.00	BNY	AMEX
NTRD	CPI	06/03/04	61514	AIG FUNDING INC CP	1.01000	06/15/04	30,000,000.00	30,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06/03/04	61515	AMERICAN GEN FINANCE CORP CP	1.01500	06/16/04	31,080,000.00	31,080,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06/03/04	61523	AMEX CREDIT CORP CP	0.99000	06/10/04	12,350,000.00	12,350,000.00	0.00	BNY	AMEX
NTRD	CPI	06/04/04	61531	AMEX CREDIT CORP CP	1.00000	06/16/04	9,330,000.00	9,330,000.00	0.00	BNY	AMEX
NTRD	CPI	06/07/04	61537	GE CAPITAL CORP CP	0.98000	06/08/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/07/04	61538	GE CAPITAL CORP CP	0.98000	06/08/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/07/04	61539	GE CAPITAL CORP CP	0.98000	06/08/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/07/04	61544	GE CAPITAL CORP CP	0.98000	06/08/04	31,735,000.00	31,735,000.00	0.00	BNY	GECC
NTRD	CPI	06/08/04	61547	AIG FUNDING INC CP	1.00000	06/14/04	19,000,000.00	19,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06/09/04	61559	AIG FUNDING INC CP	1.00000	06/17/04	50,000,000.00	50,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06/10/04	61575	HOUSEHOLD FINANCE CORP CP	1.09000	07/12/04	8,644,000.00	8,644,000.00	0.00	BNY	HFC
NTRD	CPI	06/11/04	61580	GE CAPITAL CORP CP	1.00000	06/14/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/11/04	61581	GE CAPITAL CORP CP	1.00000	06/14/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/11/04	61582	GE CAPITAL CORP CP	1.00000	06/14/04	14,789,000.00	14,789,000.00	0.00	BNY	GECC
NTRD	CPI	06/14/04	61589	TOYOTA MOTOR CREDIT CORP CP	1.17000	07/19/04	50,000,000.00	50,000,000.00	0.00	BNY	TFS
NTRD	CPI	06/14/04	61590	AMERICAN GEN FINANCE CORP CP	0.99000	06/15/04	30,000,000.00	30,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06/14/04	61591	GE CAPITAL CORP CP	1.01000	06/15/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/14/04	61592	GE CAPITAL CORP CP	1.01000	06/15/04	49,096,000.00	49,096,000.00	0.00	BNY	GECC
NTRD	CPI	06/15/04	61598	AMERICAN GEN FINANCE CORP CP	1.03000	06/16/04	45,300,000.00	45,300,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06/15/04	61599	GE CAPITAL CORP CP	1.04000	06/16/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/15/04	61600	GE CAPITAL CORP CP	1.04000	06/16/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/15/04	61601	GE CAPITAL CORP CP	1.04000	06/16/04	37,977,000.00	37,977,000.00	0.00	BNY	GECC
NTRD	CPI	06/16/04	61602	AMERICAN GEN FINANCE CORP CP	1.02000	06/22/04	50,000,000.00	50,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06/16/04	61606	AMERICAN GEN FINANCE CORP CP	0.99000	06/17/04	50,000,000.00	50,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06/16/04	61607	AMERICAN GEN FINANCE CORP CP	0.99000	06/17/04	17,000,000.00	17,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06/16/04	61608	GE CAPITAL CORP CP	1.01000	06/17/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/16/04	61609	GE CAPITAL CORP CP	1.01000	06/17/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/16/04	61610	GE CAPITAL CORP CP	1.01000	06/17/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/16/04	61611	GE CAPITAL CORP CP	1.01000	06/17/04	26,079,000.00	26,079,000.00	0.00	BNY	GECC

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NTRD	CPI	06/17/04	61622	GE CAPITAL CORP CP	1.00000	06/18/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/17/04	61623	GE CAPITAL CORP CP	1.00000	06/18/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/17/04	61624	GE CAPITAL CORP CP	1.00000	06/18/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/17/04	61625	GE CAPITAL CORP CP	1.00000	06/18/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/17/04	61626	GE CAPITAL CORP CP	1.00000	06/18/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/17/04	61630	HOUSEHOLD FINANCE CORP CP	1.20000	07/19/04	50,000,000.00	50,000,000.00	0.00	BNY	HFC
NTRD	CPI	06/17/04	61632	TOYOTA MOTOR CREDIT CORP CP	1.20000	07/20/04	35,000,000.00	35,000,000.00	0.00	BNY	TFS
NTRD	CPI	06/17/04	61634	AIG FUNDING INC CP	1.13000	07/13/04	50,000,000.00	50,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06/17/04	61635	AIG FUNDING INC CP	1.13000	07/13/04	6,000,000.00	6,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06/17/04	61636	AMERICAN GEN FINANCE CORP CP	0.98000	06/18/04	50,000,000.00	50,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06/17/04	61637	AMERICAN GEN FINANCE CORP CP	0.98000	06/18/04	16,000,000.00	16,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06/17/04	61638	GE CAPITAL CORP CP	1.00000	06/18/04	15,730,000.00	15,730,000.00	0.00	BNY	GECC
NTRD	CPI	06/18/04	61639	GE CAPITAL CORP CP	1.01000	06/21/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/18/04	61640	GE CAPITAL CORP CP	1.01000	06/21/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/18/04	61641	GE CAPITAL CORP CP	1.01000	06/21/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/18/04	61648	AMERICAN GEN FINANCE CORP CP	1.00000	06/22/04	50,000,000.00	50,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06/18/04	61649	AMERICAN GEN FINANCE CORP CP	1.00000	06/22/04	13,200,000.00	13,200,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06/18/04	61650	AIG FUNDING INC CP	0.98000	06/21/04	32,800,000.00	32,800,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06/18/04	61651	GE CAPITAL CORP CP	1.01000	06/21/04	15,719,000.00	15,719,000.00	0.00	BNY	GECC
NTRD	CPI	06/18/04	61652	GE CAPITAL CORP CP	1.01000	06/21/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/18/04	61653	GE CAPITAL CORP CP	1.01000	06/21/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/18/04	61654	GE CAPITAL CORP CP	1.01000	06/21/04	13,358,000.00	13,358,000.00	0.00	BNY	GECC
NTRD	CPI	06/21/04	61660	AIG FUNDING INC CP	1.07000	07/06/04	35,000,000.00	35,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06/21/04	61661	GE CAPITAL CORP CP	1.00000	06/22/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/21/04	61662	GE CAPITAL CORP CP	1.00000	06/22/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/21/04	61663	GE CAPITAL CORP CP	1.00000	06/22/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/21/04	61664	GE CAPITAL CORP CP	1.00000	06/22/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/21/04	61665	GE CAPITAL CORP CP	1.00000	06/22/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/21/04	61666	GE CAPITAL CORP CP	1.00000	06/22/04	25,041,000.00	25,041,000.00	0.00	BNY	GECC
NTRD	CPI	06/22/04	61669	GE CAPITAL CORP CP	0.99000	06/23/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/22/04	61670	GE CAPITAL CORP CP	0.99000	06/23/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/22/04	61671	GE CAPITAL CORP CP	0.99000	06/23/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/22/04	61673	AMERICAN GEN FINANCE CORP CP	1.20000	07/22/04	1,725,000.00	1,725,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06/22/04	61674	AIG FUNDING INC CP	1.12000	07/09/04	43,000,000.00	43,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06/22/04	61676	GE CAPITAL CORP CP	0.99000	06/23/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/22/04	61677	GE CAPITAL CORP CP	0.99000	06/23/04	27,817,000.00	27,817,000.00	0.00	BNY	GECC
NTRD	CPI	06/23/04	61683	AMERICAN GEN FINANCE CORP CP	1.15000	07/09/04	50,000,000.00	50,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06/23/04	61684	AIG FUNDING INC CP	0.97000	06/24/04	17,000,000.00	17,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06/23/04	61686	AMEX CREDIT CORP CP	0.93000	06/24/04	7,334,000.00	7,334,000.00	0.00	BNY	AMEX
NTRD	CPI	06/23/04	61687	AMEX CREDIT CORP CP	0.93000	06/24/04	11,544,000.00	11,544,000.00	0.00	BNY	AMEX
NTRD	CPI	06/24/04	61694	AMERICAN GEN FINANCE CORP CP	0.99000	06/25/04	19,000,000.00	19,000,000.00	0.00	BNY	AIGFDG

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NTRD	CPI	06/24/04	61695	AMEX CREDIT CORP CP	0.93000	06/25/04	4,152,000.00	4,152,000.00	0.00	BNY	AMEX
NTRD	CPI	06/25/04	61699	GE CAPITAL CORP CP	0.95000	06/28/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/25/04	61712	AIG FUNDING INC CP	1.00000	06/28/04	19,000,000.00	19,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06/25/04	61713	GE CAPITAL CORP CP	0.95000	06/28/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/25/04	61714	GE CAPITAL CORP CP	0.95000	06/28/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/25/04	61715	GE CAPITAL CORP CP	0.95000	06/28/04	15,061,000.00	15,061,000.00	0.00	BNY	GECC
NTRD	CPI	06/28/04	61718	GE CAPITAL CORP CP	1.08000	06/29/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/28/04	61719	GE CAPITAL CORP CP	1.08000	06/29/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/28/04	61720	GE CAPITAL CORP CP	1.08000	06/29/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/28/04	61721	GE CAPITAL CORP CP	1.08000	06/29/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/28/04	61722	GE CAPITAL CORP CP	1.08000	06/29/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/28/04	61723	GE CAPITAL CORP CP	1.08000	06/29/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/28/04	61725	AMERICAN GEN FINANCE CORP CP	1.09000	06/29/04	19,275,000.00	19,275,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06/28/04	61737	GE CAPITAL CORP CP	1.08000	06/29/04	33,768,000.00	33,768,000.00	0.00	BNY	GECC
NTRD	CPI	06/29/04	61757	AMERICAN GEN FINANCE CORP CP	1.12000	06/30/04	19,275,000.00	19,275,000.00	0.00	BNY	AIGFDG
NTRD	CPI	06/29/04	61758	GE CAPITAL CORP CP	1.05000	06/30/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/29/04	61759	GE CAPITAL CORP CP	1.05000	06/30/04	30,793,000.00	30,793,000.00	0.00	BNY	GECC
NTRD	CPI	06/30/04	61785	GE CAPITAL CORP CP	1.25000	07/01/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/30/04	61786	GE CAPITAL CORP CP	1.25000	07/01/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	06/30/04	61787	GE CAPITAL CORP CP	1.25000	07/01/04	20,618,000.00	20,618,000.00	0.00	BNY	GECC
<b>CPI Total</b>							3,586,535,000.00	3,586,535,000.00	0.00		
NTRD	FFCB	06/08/04	61465	FFCB [CALLABLE]	3.00000	06/08/06	13,750,000.00	13,741,406.25	0.00	BNY	NSI
NTRD	FFCB	06/21/04	61593	FFCB (CALLABLE)	3.29000	06/21/06	6,000,000.00	6,000,000.00	0.00	BNY	GCMI
NTRD	FFCB	06/21/04	61646	FFCB	2.12500	07/17/06	50,000,000.00	49,097,500.00	389,583.33	BNY	FTSC
<b>FFCB Total</b>							69,750,000.00	68,838,906.25	389,583.33		
NTRD	FHLD	06/29/04	61744	FHLB D/N	1.07000	06/30/04	50,000,000.00	49,998,513.89	0.00	BNY	RED
NTRD	FHLD	06/29/04	61745	FHLB D/N	1.07000	06/30/04	50,000,000.00	49,998,513.89	0.00	BNY	RED
<b>FHLD Total</b>							100,000,000.00	99,997,027.78	0.00		
NTRD	FNMA	06/28/04	61645	FNMA [CALLABLE]	2.68000	09/28/05	50,000,000.00	50,000,000.00	0.00	BNY	CITGM
<b>FNMA Total</b>							50,000,000.00	50,000,000.00	0.00		
NTRD	MMF	06/09/04	61570	GOLDMAN SACHS MMF	0.00000	06/23/04	2,303,405.00	2,303,405.00	0.00	TTC	GS
NTRD	MMF	06/23/04	61688	GOLDMAN SACHS MMF	0.00000	07/07/04	6,020,312.00	6,020,312.00	0.00	TTC	GS
<b>MMF Total</b>							8,323,717.00	8,323,717.00	0.00		
NTRD	NCD1	06/21/04	61657	FIRST TENNESSEE BK NA CD	1.34000	08/23/04	50,000,000.00	50,000,000.00	0.00	BNY	FTSC
<b>NCD1 Total</b>							50,000,000.00	50,000,000.00	0.00		

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NTRD	REPO	06/02/04	61498	REPO FNMA 2.375 12-15-05	0.98000	06/03/04	48,897,000.00	48,897,000.00	0.00	BNY	MLCO
NTRD	REPO	06/02/04	61499	REPO FNMA 2.375 12-15-05	0.98000	06/03/04	48,897,000.00	48,897,000.00	0.00	BNY	MLCO
NTRD	REPO	06/02/04	61500	REPO FNMA 2.375 12-15-05	0.98000	06/03/04	48,897,000.00	48,897,000.00	0.00	BNY	MLCO
NTRD	REPO	06/02/04	61501	REPO FNMA 2.375 12-15-05	0.98000	06/03/04	48,897,000.00	48,897,000.00	0.00	BNY	MLCO
NTRD	REPO	06/02/04	61502	REPO FNMA 2.375 12-15-05	0.98000	06/03/04	48,897,000.00	48,897,000.00	0.00	BNY	MLCO
NTRD	REPO	06/02/04	61503	REPO FNMA 2.375 12-15-05	0.98000	06/03/04	5,515,000.00	5,515,000.00	0.00	BNY	MLCO
NTRD	REPO	06/02/04	61505	REPO FHLB D/N 07-16-04	0.97000	06/03/04	48,943,000.00	48,943,000.00	0.00	BNY	BA
NTRD	REPO	06/02/04	61506	REPO FHLB D/N 07-16-04	0.97000	06/03/04	39,156,000.00	39,156,000.00	0.00	BNY	BA
NTRD	REPO	06/02/04	61507	REPO FNMA D/N 06-14-04	0.97000	06/03/04	49,000,000.00	49,000,000.00	0.00	BNY	BA
NTRD	REPO	06/02/04	61508	REPO FNMA D/N 06-14-04	0.97000	06/03/04	14,901,000.00	14,901,000.00	0.00	BNY	BA
NTRD	REPO	06/03/04	61517	REPO FNMA 2.30 04-28-06	0.99000	06/04/04	48,652,000.00	48,652,000.00	0.00	BNY	MLCO
NTRD	REPO	06/03/04	61518	REPO FNMA 2.30 04-28-06	0.99000	06/04/04	48,652,000.00	48,652,000.00	0.00	BNY	MLCO
NTRD	REPO	06/03/04	61519	REPO FHLMC 2.875 12-15-06	0.99000	06/04/04	49,388,000.00	49,388,000.00	0.00	BNY	MLCO
NTRD	REPO	06/03/04	61520	REPO FHLMC 2.875 12-15-06	0.99000	06/04/04	49,387,000.00	49,387,000.00	0.00	BNY	MLCO
NTRD	REPO	06/03/04	61521	REPO FNMA 3.75 09-15-08	0.99000	06/04/04	49,388,000.00	49,388,000.00	0.00	BNY	MLCO
NTRD	REPO	06/03/04	61522	REPO FNMA 3.75 09-15-08	0.99000	06/04/04	4,533,000.00	4,533,000.00	0.00	BNY	MLCO
NTRD	REPO	06/04/04	61532	REPO FHLMC D/N 09-09-04	0.97000	06/07/04	48,898,000.00	48,898,000.00	0.00	BNY	MLCO
NTRD	REPO	06/04/04	61533	REPO FHLMC D/N 09-09-04	0.97000	06/07/04	48,898,000.00	48,898,000.00	0.00	BNY	MLCO
NTRD	REPO	06/04/04	61534	REPO FHLMC D/N 09-09-04	0.97000	06/07/04	48,898,000.00	48,898,000.00	0.00	BNY	MLCO
NTRD	REPO	06/04/04	61535	REPO FHLMC D/N 09-09-04	0.97000	06/07/04	48,895,000.00	48,895,000.00	0.00	BNY	MLCO
NTRD	REPO	06/04/04	61536	REPO FHLB D/N 07-21-04	0.97000	06/07/04	4,411,000.00	4,411,000.00	0.00	BNY	MLCO
NTRD	REPO	06/08/04	61551	REPO FNMA 2.37 12-15-05	0.97000	06/09/04	48,898,000.00	48,898,000.00	0.00	BNY	MLCO
NTRD	REPO	06/08/04	61552	REPO FNMA 2.37 12-15-05	0.97000	06/09/04	48,898,000.00	48,898,000.00	0.00	BNY	MLCO
NTRD	REPO	06/08/04	61553	REPO FNMA 2.37 12-15-05	0.97000	06/09/04	2,204,000.00	2,204,000.00	0.00	BNY	MLCO
NTRD	REPO	06/08/04	61554	REPO FHLMC 2.20 12-01-05	0.94000	06/09/04	48,805,000.00	48,805,000.00	0.00	BNY	BA
NTRD	REPO	06/08/04	61555	REPO FHLMC 2.20 12-01-06	0.94000	06/09/04	2,172,000.00	2,172,000.00	0.00	BNY	BA
NTRD	REPO	06/09/04	61562	REPO FNMA D/N 07-12-04	0.95000	06/10/04	48,971,000.00	48,971,000.00	0.00	BNY	BA
NTRD	REPO	06/09/04	61563	REPO FNMA D/N 07-12-04	0.95000	06/10/04	48,971,000.00	48,971,000.00	0.00	BNY	BA
NTRD	REPO	06/09/04	61564	REPO FNMA D/N 07-12-04	0.95000	06/10/04	2,058,000.00	2,058,000.00	0.00	BNY	BA
NTRD	REPO	06/09/04	61565	REPO FNMA 3.00 06-15-04	0.94000	06/10/04	49,171,000.00	49,171,000.00	0.00	BNY	BA
NTRD	REPO	06/10/04	61576	REPO FHLMC 2.875 12-15-06	0.96000	06/14/04	49,204,000.00	49,204,000.00	0.00	BNY	MLCO
NTRD	REPO	06/10/04	61577	REPO FHLMC 2.875 12-15-06	0.96000	06/14/04	44,283,000.00	44,283,000.00	0.00	BNY	MLCO
NTRD	REPO	06/10/04	61578	REPO FNMA D/N 07-21-04	0.96000	06/14/04	48,957,000.00	48,957,000.00	0.00	BNY	MLCO
NTRD	REPO	06/10/04	61579	REPO FNMA D/N 07-21-04	0.96000	06/14/04	13,556,000.00	13,556,000.00	0.00	BNY	MLCO
NTRD	REPO	06/16/04	61616	REPO FNMA 2.375 12-15-04	0.98000	06/17/04	48,774,000.00	48,774,000.00	0.00	BNY	MLCO
NTRD	REPO	06/16/04	61617	REPO FNMA 2.375 12-15-04	0.98000	06/17/04	48,774,000.00	48,774,000.00	0.00	BNY	MLCO
NTRD	REPO	06/16/04	61618	REPO FNMA 2.375 12-15-04	0.98000	06/17/04	48,774,000.00	48,774,000.00	0.00	BNY	MLCO
NTRD	REPO	06/16/04	61619	REPO FNMA 2.375 12-15-04	0.98000	06/17/04	48,774,000.00	48,774,000.00	0.00	BNY	MLCO
NTRD	REPO	06/16/04	61620	REPO FNMA 2.375 12-15-04	0.98000	06/17/04	48,774,000.00	48,774,000.00	0.00	BNY	MLCO
NTRD	REPO	06/16/04	61621	REPO FNMA 2.375 12-15-04	0.98000	06/17/04	6,130,000.00	6,130,000.00	0.00	BNY	MLCO
NTRD	REPO	06/24/04	61696	REPO FNMA D/N 12-15-04	0.97000	06/25/04	48,591,000.00	48,591,000.00	0.00	BNY	MLCO

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NTRD	REPO	06/24/04	61697	REPO FHLB D/N 07-07-04	0.97000	06/25/04	49,020,000.00	49,020,000.00	0.00	BNY	MLCO
NTRD	REPO	06/24/04	61698	REPO FHLB D/N 09-22-04	0.97000	06/25/04	2,389,000.00	2,389,000.00	0.00	BNY	MLCO
NTRD	REPO	06/25/04	61701	REPO FNMA 2.375 12-15-05	0.98000	06/28/04	48,836,000.00	48,836,000.00	0.00	BNY	MLCO
NTRD	REPO	06/25/04	61702	REPO FNMA 2.375 12-15-05	0.98000	06/28/04	48,836,000.00	48,836,000.00	0.00	BNY	MLCO
NTRD	REPO	06/25/04	61703	REPO FNMA 2.375 12-15-05	0.98000	06/28/04	48,836,000.00	48,836,000.00	0.00	BNY	MLCO
NTRD	REPO	06/25/04	61704	REPO FNMA 2.375 12-15-05	0.98000	06/28/04	48,836,000.00	48,836,000.00	0.00	BNY	MLCO
NTRD	REPO	06/25/04	61705	REPO FNMA 2.375 12-15-05	0.98000	06/28/04	48,836,000.00	48,836,000.00	0.00	BNY	MLCO
NTRD	REPO	06/25/04	61706	REPO FNMA 2.375 12-15-05	0.98000	06/28/04	48,836,000.00	48,836,000.00	0.00	BNY	MLCO
NTRD	REPO	06/25/04	61707	REPO FNMA 2.375 12-15-05	0.98000	06/28/04	48,836,000.00	48,836,000.00	0.00	BNY	MLCO
NTRD	REPO	06/25/04	61708	REPO FNMA 2.375 12-15-05	0.98000	06/28/04	48,836,000.00	48,836,000.00	0.00	BNY	MLCO
NTRD	REPO	06/25/04	61709	REPO FNMA 2.375 12-15-05	0.98000	06/28/04	48,836,000.00	48,836,000.00	0.00	BNY	MLCO
NTRD	REPO	06/25/04	61710	REPO FNMA 2.375 12-15-05	0.98000	06/28/04	48,836,000.00	48,836,000.00	0.00	BNY	MLCO
NTRD	REPO	06/25/04	61711	REPO FNMA 2.375 12-15-05	0.98000	06/28/04	11,640,000.00	11,640,000.00	0.00	BNY	MLCO
NTRD	REPO	06/28/04	61726	REPO FHLMC D/N 09-09-04	1.03000	06/29/04	48,898,000.00	48,898,000.00	0.00	BNY	MLCO
NTRD	REPO	06/28/04	61727	REPO FHLMC D/N 09-09-04	1.03000	06/29/04	48,898,000.00	48,898,000.00	0.00	BNY	MLCO
NTRD	REPO	06/28/04	61728	REPO FHLMC D/N 09-09-04	1.03000	06/29/04	48,898,000.00	48,898,000.00	0.00	BNY	MLCO
NTRD	REPO	06/28/04	61729	REPO FHLMC D/N 09-09-04	1.03000	06/29/04	48,895,000.00	48,895,000.00	0.00	BNY	MLCO
NTRD	REPO	06/28/04	61730	REPO FNMA 2.375 12-15-05	1.03000	06/29/04	48,836,000.00	48,836,000.00	0.00	BNY	MLCO
NTRD	REPO	06/28/04	61731	REPO FNMA 2.375 12-15-05	1.03000	06/29/04	48,836,000.00	48,836,000.00	0.00	BNY	MLCO
NTRD	REPO	06/28/04	61732	REPO FNMA 2.375 12-15-05	1.03000	06/29/04	48,836,000.00	48,836,000.00	0.00	BNY	MLCO
NTRD	REPO	06/28/04	61733	REPO FNMA 2.375 12-15-05	1.03000	06/29/04	48,836,000.00	48,836,000.00	0.00	BNY	MLCO
NTRD	REPO	06/28/04	61734	REPO FNMA 2.375 12-15-05	1.03000	06/29/04	48,836,000.00	48,836,000.00	0.00	BNY	MLCO
NTRD	REPO	06/28/04	61735	REPO FNMA 2.375 12-15-05	1.03000	06/29/04	48,836,000.00	48,836,000.00	0.00	BNY	MLCO
NTRD	REPO	06/28/04	61736	REPO FNMA 2.375 12-15-05	1.03000	06/29/04	11,395,000.00	11,395,000.00	0.00	BNY	MLCO
NTRD	REPO	06/28/04	61738	REPO FHLMC D/N 08-02-04	1.05000	06/29/04	48,961,000.00	48,961,000.00	0.00	BNY	BA
NTRD	REPO	06/28/04	61739	REPO FHLMC D/N 08-02-04	1.05000	06/29/04	5,039,000.00	5,039,000.00	0.00	BNY	BA
NTRD	REPO	06/29/04	61746	REPO FNMA 2.375 12-15-05	1.12000	06/30/04	48,775,000.00	48,775,000.00	0.00	BNY	MLCO
NTRD	REPO	06/29/04	61747	REPO FNMA 2.375 12-15-05	1.12000	06/30/04	48,775,000.00	48,775,000.00	0.00	BNY	MLCO
NTRD	REPO	06/29/04	61748	REPO FNMA 2.375 12-15-05	1.12000	06/30/04	48,775,000.00	48,775,000.00	0.00	BNY	MLCO
NTRD	REPO	06/29/04	61749	REPO FNMA 2.375 12-15-05	1.12000	06/30/04	48,775,000.00	48,775,000.00	0.00	BNY	MLCO
NTRD	REPO	06/29/04	61750	REPO FNMA 2.375 12-15-05	1.12000	06/30/04	48,775,000.00	48,775,000.00	0.00	BNY	MLCO
NTRD	REPO	06/29/04	61751	REPO FNMA 2.375 12-15-05	1.12000	06/30/04	48,775,000.00	48,775,000.00	0.00	BNY	MLCO
NTRD	REPO	06/29/04	61752	REPO FNMA 2.375 12-15-05	1.12000	06/30/04	48,775,000.00	48,775,000.00	0.00	BNY	MLCO
NTRD	REPO	06/29/04	61753	REPO FNMA 2.375 12-15-05	1.12000	06/30/04	48,775,000.00	48,775,000.00	0.00	BNY	MLCO
NTRD	REPO	06/29/04	61754	REPO FNMA 2.375 12-15-05	1.12000	06/30/04	48,775,000.00	48,775,000.00	0.00	BNY	MLCO
NTRD	REPO	06/29/04	61755	REPO FNMA 2.375 12-15-05	1.12000	06/30/04	48,775,000.00	48,775,000.00	0.00	BNY	MLCO
NTRD	REPO	06/29/04	61756	REPO FNMA 2.375 12-15-05	1.12000	06/30/04	12,250,000.00	12,250,000.00	0.00	BNY	MLCO
NTRD	REPO	06/29/04	61760	REPO FHLB 1.50 08-19-05	1.07000	06/30/04	48,757,000.00	48,757,000.00	0.00	BNY	BA
NTRD	REPO	06/29/04	61761	REPO FHLB 1.50 08-19-05	1.07000	06/30/04	48,757,000.00	48,757,000.00	0.00	BNY	BA
NTRD	REPO	06/29/04	61762	REPO FHLB 1.50 08-19-05	1.07000	06/30/04	18,486,000.00	18,486,000.00	0.00	BNY	BA
NTRD	REPO	06/30/04	61774	REPO FNMA 1.50 09-21-05	1.35000	07/01/04	49,020,000.00	49,020,000.00	0.00	BNY	MLCO



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Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	REPO	06/30/04	61775	REPO FNMA 1.50 09-21-05	1.35000	07/01/04	49,020,000.00	49,020,000.00	0.00	BNY	MLCO
NTRD	REPO	06/30/04	61776	REPO FNMA 5.42 04-04-07	1.35000	07/01/04	50,858,000.00	50,858,000.00	0.00	BNY	MLCO
NTRD	REPO	06/30/04	61777	REPO FNMA 1.875 09-15-05	1.35000	07/01/04	48,959,000.00	48,959,000.00	0.00	BNY	MLCO
NTRD	REPO	06/30/04	61778	REPO FNMA 1.875 09-15-05	1.35000	07/01/04	48,958,000.00	48,958,000.00	0.00	BNY	MLCO
NTRD	REPO	06/30/04	61779	REPO FNMA 2.375 12-15-05	1.35000	07/01/04	48,836,000.00	48,836,000.00	0.00	BNY	MLCO
NTRD	REPO	06/30/04	61780	REPO FNMA 2.375 12-15-05	1.35000	07/01/04	48,836,000.00	48,836,000.00	0.00	BNY	MLCO
NTRD	REPO	06/30/04	61781	REPO FNMA 2.375 12-15-05	1.35000	07/01/04	48,836,000.00	48,836,000.00	0.00	BNY	MLCO
NTRD	REPO	06/30/04	61782	REPO FNMA 2.375 12-15-05	1.35000	07/01/04	48,836,000.00	48,836,000.00	0.00	BNY	MLCO
NTRD	REPO	06/30/04	61783	REPO FNMA 2.375 12-15-05	1.35000	07/01/04	48,836,000.00	48,836,000.00	0.00	BNY	MLCO
NTRD	REPO	06/30/04	61784	REPO FNMA 2.375 12-15-05	1.35000	07/01/04	9,005,000.00	9,005,000.00	0.00	BNY	MLCO
<b>REPO Total</b>							<b>3,828,148,000.00</b>	<b>3,828,148,000.00</b>	<b>0.00</b>		
NTRD	YANK1	06/03/04	61516	SOCIETE GENERALE NY CD	1.01000	06/18/04	50,000,000.00	50,000,208.25	0.00	BNY	RED
NTRD	YANK1	06/08/04	61556	ABN AMRO BK NV CHICAGO CD	1.09000	07/12/04	50,000,000.00	50,000,235.87	0.00	BNY	RED
NTRD	YANK1	06/22/04	61667	BK OF NOVA SCOTIA NY CD	1.44000	09/17/04	50,000,000.00	50,001,204.17	0.00	BNY	RED
NTRD	YANK1	06/24/04	61678	BNP PARIBAS SF CD	1.46500	09/24/04	50,000,000.00	50,001,273.04	0.00	BNY	INGF
NTRD	YANK1	06/25/04	61689	SVENSKA HANDELSBANKEN NY CD	1.47000	09/27/04	25,000,000.00	25,000,650.30	0.00	BNY	INGF
<b>YANK1 Total</b>							<b>225,000,000.00</b>	<b>225,003,571.63</b>	<b>0.00</b>		
<b>PSI-NTRD Total</b>							<b>11,027,571,126.32</b>	<b>11,024,269,895.65</b>	<b>389,583.33</b>		

Los Angeles County Treasurer  
 Investment Transactions Journal  
 Purchase Detail Report  
 Group: Special Purpose Investments  
 For the Period June 1, 2004 to June 30, 2004  
 Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
BLPSI	TBIL	06/03/04	61497	UST BILL	1.39000	12/02/04	500,000.00	496,486.39	0.00	BNY	BA
TBIL Total							500,000.00	496,486.39	0.00		
BLPSI - BLP SCHOOLS SELF INS AUTHORITY Total							500,000.00	496,486.39	0.00		
SANIT	FHLB	06/16/04	61509	FHLB (CALLABLE)	4.44000	06/16/08	6,085,000.00	6,096,409.38	0.00	BNY	CSFB
SANIT	FHLB	06/23/04	61510	FHLB (CALLABLE)	4.75000	06/23/09	22,820,000.00	22,820,000.00	0.00	BNY	FTSC
FHLB Total							28,905,000.00	28,916,409.38	0.00		
SANIT - SANITATION DISTRICT Total							28,905,000.00	28,916,409.38	0.00		
SPI Total							29,405,000.00	29,412,895.77	0.00		

Los Angeles County Treasurer  
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 Sales Detail Report  
 Group: Pooled Surplus Investment  
 For the Period June 1, 2004 to June 30, 2004  
 Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
06/08/04	NTRD	61377	FFCB 5.70 [CALLABLE]	Call	100.00000	27,335,000.00	27,335,000.00	0.00	27,335,000.00	-79,207.39
		<b>FFCB Total</b>				27,335,000.00	27,335,000.00	0.00	27,335,000.00	-79,207.39
06/14/04	NTRD	55521	FHLB (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
		<b>FHLB FRAQ Total</b>				50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
06/01/04	NTRD	5058	FHLMC PARTICIPATION CERTIF	Call	99.93750	834.75	834.23	0.00	834.23	-0.44
		<b>FHLMC PARTICIPATION CERTIF Total</b>				834.75	834.23	0.00	834.23	-0.44
6/10/2004	NTRD	61570	GOLDMAN SACHS MMF	Withdrawal	100.00000	2,303,405.00	2,303,405.00	0.00	2,303,405.00	0.00
6/24/2004	NTRD	61688	GOLDMAN SACHS MMF	Withdrawal	100.00000	6,020,312.00	6,020,312.00	0.00	6,020,312.00	0.00
		<b>MMF Total</b>				8,323,717.00	8,323,717.00	0.00	8,323,717.00	0.00
		<b>PSI-NTRD Total</b>				<b>85,659,551.75</b>	<b>85,659,551.23</b>	<b>0.00</b>	<b>85,659,551.23</b>	<b>-79,207.83</b>

Los Angeles County Treasurer  
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 For the Period June 1, 2004 to June 30, 2004  
 Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
06/01/04	GF	2822	FLYING TRIANGLE LOAN	Call	100.00000	1,026.00	1,026.00	742.05	1,768.05	0.00
06/01/04	GF	3187	FLYING TRIANGLE LOAN	Call	100.00000	335.33	335.33	278.67	614.00	0.00
06/01/04	GF	15858	FLYING TRIANGLE LOAN	Call	100.00000	315.63	315.63	187.58	503.21	0.00
06/01/04	GF	17795	FLYING TRIANGLE LOAN	Call	100.00000	436.96	436.96	332.65	769.61	0.00
06/02/04	GF	3463	FLYING TRIANGLE LOAN	Call	100.00000	1,355.55	1,355.55	1,000.73	2,356.28	0.00
06/08/04	GF	12057	FLYING TRIANGLE LOAN	Call	100.00000	624.77	624.77	824.44	1,449.21	0.00
<b>FLYING TRIANGLE Total</b>						<b>4,094.24</b>	<b>4,094.24</b>	<b>3,366.12</b>	<b>7,460.36</b>	<b>0.00</b>
06/03/04	GF	2538	ABALONE COVE LOAN	Call	100.00000	1,280.05	1,280.05	53.53	1,333.58	0.00
<b>ABALONE COVE Total</b>						<b>1,280.05</b>	<b>1,280.05</b>	<b>53.53</b>	<b>1,333.58</b>	<b>0.00</b>
<b>GF-General Fund Total</b>						<b>5,374.29</b>	<b>5,374.29</b>	<b>3,419.65</b>	<b>8,793.94</b>	<b>0.00</b>
06/04/04	SANIT	52120	FHLB (CALLABLE)	Call	100.00000	160,000.00	160,000.00	0.00	160,000.00	-692.41
06/25/04	SANIT	61509	FHLB (CALLABLE)	Sell	100.18750	6,085,000.00	6,096,409.38	6,754.35	6,103,163.73	78.09
06/25/04	SANIT	61510	FHLB (CALLABLE)	Sell	100.00000	22,650,000.00	22,650,000.00	5,977.08	22,655,977.08	0.00
<b>FHLB Total</b>						<b>28,895,000.00</b>	<b>28,906,409.38</b>	<b>12,731.43</b>	<b>28,919,140.81</b>	<b>-614.32</b>
<b>SANIT-Sanitation District Total</b>						<b>28,895,000.00</b>	<b>28,906,409.38</b>	<b>12,731.43</b>	<b>28,919,140.81</b>	<b>-614.32</b>
<b>SPI Total</b>						<b>28,900,374.29</b>	<b>28,911,783.67</b>	<b>16,151.08</b>	<b>28,927,934.75</b>	<b>-614.32</b>

**Los Angeles County Treasurer**  
**Comparison of Investment Cost to Market Value by Maturity**  
**As of June 30, 2004**  
**Attachment IX**

SECURITY TYPE	POOLED			SPECIFIC PURPOSE		
	Amortized Cost	Market Value	Mkt Value Difference	Amortized Cost	Market Value	Mkt Value Difference
Collateralized CD's	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Negotiable CD's	1,904,053,151.37	1,901,063,706.30	(2,989,445.07)	0.00	0.00	0.00
Euro CD's	0.00	0.00	0.00	0.00	0.00	0.00
Bankers Acceptances	0.00	0.00	0.00	0.00	0.00	0.00
Commercial Paper	3,675,122,737.45	3,674,496,176.44	(626,561.01)	0.00	0.00	0.00
Governments	4,803,546,842.79	4,789,921,875.00	(13,624,967.79)	224,449,847.77	224,532,899.10	83,051.33
Agencies	4,269,095,600.23	4,243,512,047.78	(25,583,552.45)	685,251,741.25	684,342,486.89	(909,254.36)
Municipals	40,538,240.32	40,538,240.32	0.00	5,536,615.54	5,539,452.50	2,836.96
Corp. & Deposit Notes	255,001,805.37	253,465,705.00	(1,536,100.37)	0.00	0.00	0.00
Repurchase Agreements	500,000,000.00	500,000,000.00	0.00	0.00	0.00	0.00
Asset Backed	0.00	0.00	0.00	0.00	0.00	0.00
Other	0.00	0.00	0.00	63,833,061.86	63,833,061.86	0.00
<b>TOTAL</b>	<b><u>\$15,447,358,377.53</u></b>	<b><u>\$15,402,997,750.84</u></b>	<b><u>(\$44,360,626.69)</u></b>	<b><u>\$979,071,266.42</u></b>	<b><u>\$978,247,900.35</u></b>	<b><u>(\$823,366.07)</u></b>

**Market Pricing Policies and Source:**

The Pooled Surplus Investments Portfolio is market priced monthly using Bank of New York, Western Trust month-end prices. Securities not actively traded, and therefore may not have a month-end price quoted by BNY, are priced in accordance with industry pricing standards and are shown on Attachment IXa. Bond Anticipation Notes and Certificates of Participation are private placement not actively traded, therefore are not subject to market pricing by Bank of New York, Western Trust. Accordingly, market value is priced at cost. Such non-market priced securities make up 0.26% of the PSI portfolio.

Los Angeles County Treasurer  
Market Pricing Exceptions  
As of 6/30/2004  
Attachment IXa

Security ID	Security Description	Calculated Market Price
57864	CHASE MANHATTAN BK USA FRN	99.996420
57865	CHASE MANHATTAN BK USA FRN	99.996420
61540	PREF RECEIVABLES FDG CORP	99.975111
61572	PREF RECEIVABLES FDG CORP	99.953417
61644	PREF RECEIVABLES FDG CORP	99.953417
61627	PREF RECEIVABLES FDG CORP	99.930861
61668	PREF RECEIVABLES FDG CORP	99.927222
61680	PREF RECEIVABLES FDG CORP	99.905389
61629	JP MORGAN CHASE & CO CP	99.819833
61660	AIG FUNDING INC CP	99.996503
61015	TOYOTA MOTOR CREDIT CORP C	99.994883
61674	AIG FUNDING INC CP	99.996008
61683	AMERICAN GEN FINANCE CORP	99.996759
61575	HOUSEHOLD FINANCE CORP CP	99.993345
61634	AIG FUNDING INC CP	99.994239
61635	AIG FUNDING INC CP	99.994239
61230	AMERICAN GEN FINANCE CORP	99.991060
61589	TOYOTA MOTOR CREDIT CORP C	99.992650
61630	HOUSEHOLD FINANCE CORP CP	99.994236
61632	TOYOTA MOTOR CREDIT CORP C	99.993935
61673	AMERICAN GEN FINANCE CORP	99.993336
61159	FFCB 1,75	99.040000
61657	FIRST TENNESSEE BK NA CD	99.980469
60986	UBS AG CD	99.996115
60270	SOCIETE GENERALE NA NY CD	99.984298
60545	ROYAL BK OF SCOTLAND PLC N	99.461399
61257	BNP PARIBAS SF CD	99.505116

Los Angeles County Treasurer  
Treasurer Portfolio Compared to Market Value  
As of June 30, 2004  
Fund: Pooled Surplus Investments  
Attachment X

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	BAN	54350	LACCAL BANS	4.00000	06/30/05	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	57259	LACCAL BANS	1.51100	06/30/05	5,000,000.00	5,000,000.00	5,000,000.00
PSI	NTRD	BAN	59257	LACCAL BANS	1.51100	06/30/06	5,000,000.00	5,000,000.00	5,000,000.00
PSI	NTRD	BAN	60180	LACCAL BANS	1.46000	06/30/06	5,000,000.00	5,000,000.00	5,000,000.00
<b>BAN Total</b>							25,000,000.00	25,000,000.00	25,000,000.00
PSI	NTRD	BNOT	61548	BK OF AMERICA NA BK NOTE	1.09000	07/08/04	50,000,000.00	50,000,000.00	49,982,815.00
PSI	NTRD	BNOT	61595	BK OF AMERICA NA BK NOTE	1.47000	09/13/04	50,000,000.00	50,000,000.00	49,844,090.00
<b>BNOT Total</b>							100,000,000.00	100,000,000.00	99,826,905.00
PSI	NTRD	CDFM	57864	CHASE MANHATTAN BK USA FRN	1.11000	07/07/04	50,000,000.00	50,000,000.00	49,998,209.50
PSI	NTRD	CDFM	57865	CHASE MANHATTAN BK USA FRN	1.11000	07/07/04	35,000,000.00	35,000,000.00	34,998,746.65
<b>CDFM Total</b>							85,000,000.00	85,000,000.00	84,996,956.15
PSI	NTRD	CNFM	51159	GECC FRN	1.64500	03/15/05	25,000,000.00	25,001,805.37	25,033,000.00
<b>CNFM Total</b>							25,000,000.00	25,001,805.37	25,033,000.00
PSI	NTRD	CNSU	61162	TOYOTA MOTOR CREDIT CORP NOTE	2.10000	11/06/06	30,000,000.00	30,000,000.00	29,830,800.00
<b>CNSU Total</b>							30,000,000.00	30,000,000.00	29,830,800.00
PSI	NTRD	COP1	18535	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	15,277,682.84	15,277,682.84	15,277,682.84
PSI	NTRD	COP1	58328	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	380.68	380.68	380.68
PSI	NTRD	COP1	58344	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	318.47	318.47	318.47
PSI	NTRD	COP1	58369	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	1,360.01	1,360.01	1,360.01
PSI	NTRD	COP1	58384	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	1,022.06	1,022.06	1,022.06
PSI	NTRD	COP1	58425	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	357.01	357.01	357.01
PSI	NTRD	COP1	58439	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	1,664.94	1,664.94	1,664.94
PSI	NTRD	COP1	58457	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	746.67	746.67	746.67
PSI	NTRD	COP1	58480	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	178.24	178.24	178.24
PSI	NTRD	COP1	58499	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	1,789.12	1,789.12	1,789.12
PSI	NTRD	COP1	58522	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	1,970.18	1,970.18	1,970.18
PSI	NTRD	COP1	58614	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	454.39	454.39	454.39
PSI	NTRD	COP1	58632	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	794.94	794.94	794.94
PSI	NTRD	COP1	58667	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	1,575.60	1,575.60	1,575.60
PSI	NTRD	COP1	58698	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	1,944.70	1,944.70	1,944.70
PSI	NTRD	COP1	58714	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	272.71	272.71	272.71
PSI	NTRD	COP1	58731	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	305.62	305.62	305.62
PSI	NTRD	COP1	58754	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	1,196.02	1,196.02	1,196.02
PSI	NTRD	COP1	58842	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	120.21	120.21	120.21
PSI	NTRD	COP1	58860	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	1,085.02	1,085.02	1,085.02
PSI	NTRD	COP1	58865	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	375.68	375.68	375.68
PSI	NTRD	COP1	58898	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	140.88	140.88	140.88
PSI	NTRD	COP1	58916	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	1,142.82	1,142.82	1,142.82

Los Angeles County Treasurer  
Treasurer Portfolio Compared to Market Value  
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Fund: Pooled Surplus Investments  
Attachment X

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	COP1	58934	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	1,401.31	1,401.31	1,401.31
PSI	NTRD	COP1	58956	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	311.45	311.45	311.45
PSI	NTRD	COP1	58990	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	289.40	289.40	289.40
PSI	NTRD	COP1	59084	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	70.88	70.88	70.88
PSI	NTRD	COP1	59122	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	135.31	135.31	135.31
PSI	NTRD	COP1	59143	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	56,012.03	56,012.03	56,012.03
PSI	NTRD	COP1	59157	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	1,274.47	1,274.47	1,274.47
PSI	NTRD	COP1	59215	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	1,123.79	1,123.79	1,123.79
PSI	NTRD	COP1	59229	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	531.68	531.68	531.68
PSI	NTRD	COP1	59331	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	1,213.71	1,213.71	1,213.71
PSI	NTRD	COP1	59370	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	1,915.76	1,915.76	1,915.76
PSI	NTRD	COP1	59432	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	666.92	666.92	666.92
PSI	NTRD	COP1	59449	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	1,002.53	1,002.53	1,002.53
PSI	NTRD	COP1	59473	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	168.33	168.33	168.33
PSI	NTRD	COP1	59499	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	2,730.20	2,730.20	2,730.20
PSI	NTRD	COP1	59500	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	2,086.12	2,086.12	2,086.12
PSI	NTRD	COP1	59546	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	9,719.68	9,719.68	9,719.68
PSI	NTRD	COP1	59571	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	108.40	108.40	108.40
PSI	NTRD	COP1	59583	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	1,205.41	1,205.41	1,205.41
PSI	NTRD	COP1	59594	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	130.74	130.74	130.74
PSI	NTRD	COP1	59638	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	773.10	773.10	773.10
PSI	NTRD	COP1	59655	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	1,494.81	1,494.81	1,494.81
PSI	NTRD	COP1	59660	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	212.74	212.74	212.74
PSI	NTRD	COP1	59688	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	4,000.00	4,000.00	4,000.00
PSI	NTRD	COP1	59716	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	3,881.07	3,881.07	3,881.07
PSI	NTRD	COP1	59743	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	461.51	461.51	461.51
PSI	NTRD	COP1	59784	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	1,351.18	1,351.18	1,351.18
PSI	NTRD	COP1	59855	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	588.15	588.15	588.15
PSI	NTRD	COP1	59893	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	4,035.89	4,035.89	4,035.89
PSI	NTRD	COP1	59906	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	1,947.01	1,947.01	1,947.01
PSI	NTRD	COP1	59926	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	1,632.46	1,632.46	1,632.46
PSI	NTRD	COP1	59960	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	5,566.97	5,566.97	5,566.97
PSI	NTRD	COP1	59994	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	498.39	498.39	498.39
PSI	NTRD	COP1	60022	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	232.14	232.14	232.14
PSI	NTRD	COP1	60041	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	1,119.68	1,119.68	1,119.68
PSI	NTRD	COP1	60049	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	2,036.25	2,036.25	2,036.25
PSI	NTRD	COP1	60074	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	1,074.48	1,074.48	1,074.48
PSI	NTRD	COP1	60087	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	509.80	509.80	509.80
PSI	NTRD	COP1	60193	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	820.69	820.69	820.69
PSI	NTRD	COP1	60227	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	557.17	557.17	557.17
PSI	NTRD	COP1	60235	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	320.01	320.01	320.01



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PSI	NTRD	COP1	60295	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	1,460.93	1,460.93	1,460.93
PSI	NTRD	COP1	60399	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	497.35	497.35	497.35
PSI	NTRD	COP1	60431	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	534.55	534.55	534.55
PSI	NTRD	COP1	60473	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	679.76	679.76	679.76
PSI	NTRD	COP1	60514	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	5,041.30	5,041.30	5,041.30
PSI	NTRD	COP1	60524	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	3,828.41	3,828.41	3,828.41
PSI	NTRD	COP1	60541	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	1,172.29	1,172.29	1,172.29
PSI	NTRD	COP1	60590	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	139.62	139.62	139.62
PSI	NTRD	COP1	60598	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	108.55	108.55	108.55
PSI	NTRD	COP1	60658	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	1,444.31	1,444.31	1,444.31
PSI	NTRD	COP1	60665	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	378.71	378.71	378.71
PSI	NTRD	COP1	60693	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	2,010.52	2,010.52	2,010.52
PSI	NTRD	COP1	60710	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	1,381.78	1,381.78	1,381.78
PSI	NTRD	COP1	60777	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	922.37	922.37	922.37
PSI	NTRD	COP1	60818	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	1,205.60	1,205.60	1,205.60
PSI	NTRD	COP1	60852	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	436.62	436.62	436.62
PSI	NTRD	COP1	60898	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	326.21	326.21	326.21
PSI	NTRD	COP1	60931	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	965.64	965.64	965.64
PSI	NTRD	COP1	60949	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	675.89	675.89	675.89
PSI	NTRD	COP1	61001	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	564.61	564.61	564.61
PSI	NTRD	COP1	61016	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	280.88	280.88	280.88
PSI	NTRD	COP1	61065	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	3,658.83	3,658.83	3,658.83
PSI	NTRD	COP1	61157	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	1,166.24	1,166.24	1,166.24
PSI	NTRD	COP1	61189	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	5,256.08	5,256.08	5,256.08
PSI	NTRD	COP1	61193	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	6,966.22	6,966.22	6,966.22
PSI	NTRD	COP1	61240	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	482.76	482.76	482.76
PSI	NTRD	COP1	61255	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	848.33	848.33	848.33
PSI	NTRD	COP1	61305	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	1,002.61	1,002.61	1,002.61
PSI	NTRD	COP1	61324	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	1,208.17	1,208.17	1,208.17
PSI	NTRD	COP1	61356	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	61,243.85	61,243.85	61,243.85
PSI	NTRD	COP1	61382	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	2,398.33	2,398.33	2,398.33
PSI	NTRD	COP1	61395	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	453.81	453.81	453.81
PSI	NTRD	COP1	61402	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	979.65	979.65	979.65
PSI	NTRD	COP1	61430	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	851.41	851.41	851.41
PSI	NTRD	COP1	61464	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	560.44	560.44	560.44
PSI	NTRD	COP1	61477	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	607.94	607.94	607.94
PSI	NTRD	COP1	61487	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	524.24	524.24	524.24
PSI	NTRD	COP1	61495	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	1,053.77	1,053.77	1,053.77
PSI	NTRD	COP1	61513	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	1,823.46	1,823.46	1,823.46
PSI	NTRD	COP1	61528	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	558.57	558.57	558.57
PSI	NTRD	COP1	61541	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	462.35	462.35	462.35

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PSI	NTRD	COP1	61545	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	291.84	291.84	291.84
PSI	NTRD	COP1	61561	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	977.30	977.30	977.30
PSI	NTRD	COP1	61583	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	599.32	599.32	599.32
PSI	NTRD	COP1	61604	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	544.20	544.20	544.20
PSI	NTRD	COP1	61679	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	2,302.26	2,302.26	2,302.26
PSI	NTRD	COP1	61716	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	1,110.09	1,110.09	1,110.09
PSI	NTRD	COP1	61724	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	4,161.92	4,161.92	4,161.92
<b>COP1 Total</b>							<b>15,538,240.32</b>	<b>15,538,240.32</b>	<b>15,538,240.32</b>
PSI	NTRD	CPD	60751	ING AMERICA INS HLDGS INC CP	1.04000	07/13/04	50,000,000.00	49,982,666.67	49,975,080.00
PSI	NTRD	CPD	60778	PFIZER INC CP	1.03000	09/01/04	50,000,000.00	49,911,305.56	49,883,265.00
PSI	NTRD	CPD	60779	PFIZER INC CP	1.03000	09/01/04	26,260,000.00	26,213,417.68	26,198,690.78
PSI	NTRD	CPD	60788	ABN AMRO NA FINANCE INC CP	1.05000	09/20/04	25,000,000.00	24,940,937.50	24,917,982.50
PSI	NTRD	CPD	60809	PFIZER INC CP	1.03000	09/09/04	50,000,000.00	49,899,861.11	49,864,025.00
PSI	NTRD	CPD	60842	PRIVATE EXPORT FDG CORP CP	1.05000	09/14/04	35,000,000.00	34,923,437.50	34,896,050.00
PSI	NTRD	CPD	60850	PFIZER INC CP	1.03000	09/09/04	48,310,000.00	48,213,245.81	48,178,620.96
PSI	NTRD	CPD	60893	ABN AMRO NA FINANCE INC CP	1.05000	09/20/04	25,000,000.00	24,940,937.50	24,917,982.50
PSI	NTRD	CPD	60987	CXC LLC CP	1.05000	07/07/04	50,000,000.00	49,991,250.00	49,985,330.00
PSI	NTRD	CPD	60988	CXC LLC CP	1.05000	07/07/04	50,000,000.00	49,991,250.00	49,985,330.00
PSI	NTRD	CPD	61051	CAFECO LLC CP	1.04500	07/12/04	50,000,000.00	49,984,034.72	49,976,790.00
PSI	NTRD	CPD	61055	CAFECO LLC CP	1.04500	07/14/04	36,807,000.00	36,793,110.47	36,787,400.27
PSI	NTRD	CPD	61084	CXC LLC CP	1.05000	07/15/04	50,000,000.00	49,979,583.33	49,971,665.00
PSI	NTRD	CPD	61232	BEAR STEARNS COS INC CP	1.07000	07/06/04	50,000,000.00	49,992,569.44	49,986,455.00
PSI	NTRD	CPD	61274	PFIZER INC CP	1.45000	01/25/05	50,000,000.00	49,581,111.11	49,472,010.00
PSI	NTRD	CPD	61301	ING AMERICA INS HLDGS INC CP	1.09000	08/02/04	50,000,000.00	49,951,555.56	49,942,150.00
PSI	NTRD	CPD	61304	CITIGROUP GLOBAL MKTS HLDGS CP	1.04000	07/06/04	50,000,000.00	49,992,777.78	49,987,040.00
PSI	NTRD	CPD	61369	CRC FUNDING LLC CP	1.06000	07/02/04	50,000,000.00	49,998,527.78	49,993,875.00
PSI	NTRD	CPD	61427	CITIGROUP GLOBAL MKTS HLDGS CP	1.07000	07/08/04	30,000,000.00	29,993,758.33	29,990,175.00
PSI	NTRD	CPD	61475	MORGAN STANLEY CP	1.09000	07/06/04	40,000,000.00	39,993,944.45	39,989,164.00
PSI	NTRD	CPD	61488	JUPITER SECURITIZATION CORP CP	1.06000	07/02/04	50,000,000.00	49,998,527.78	49,993,625.00
PSI	NTRD	CPD	61512	SHEFFIELD RECEIVABLES CORP CP	1.07000	07/02/04	27,000,000.00	26,999,197.50	26,996,692.50
PSI	NTRD	CPD	61524	FALCON ASSET SEC CORP CP	1.10000	07/07/04	50,000,000.00	49,990,833.33	49,984,665.00
PSI	NTRD	CPD	61525	JUPITER SECURITIZATION CORP CP	1.10000	07/06/04	50,000,000.00	49,992,361.11	49,986,455.00
PSI	NTRD	CPD	61526	SHEFFIELD RECEIVABLES CORP CP	1.07500	07/06/04	45,000,000.00	44,993,281.25	44,988,336.00
PSI	NTRD	CPD	61529	FALCON ASSET SEC CORP CP	1.10000	07/07/04	46,005,000.00	45,996,565.75	45,990,890.27
PSI	NTRD	CPD	61530	SHEFFIELD RECEIVABLES CORP CP	1.08000	07/06/04	24,030,000.00	24,026,395.50	24,023,771.42
PSI	NTRD	CPD	61540	PREF RECEIVABLES FDG CORP CP	1.09000	07/07/04	47,347,000.00	47,338,398.63	47,335,215.81
PSI	NTRD	CPD	61543	JUPITER SECURITIZATION CORP CP	1.09000	07/08/04	50,000,000.00	49,989,402.78	49,982,875.00
PSI	NTRD	CPD	61546	JUPITER SECURITIZATION CORP CP	1.11000	07/08/04	13,000,000.00	12,997,194.17	12,995,547.50
PSI	NTRD	CPD	61549	SHEFFIELD RECEIVABLES CORP CP	1.09000	07/08/04	50,000,000.00	49,989,402.78	49,983,625.00
PSI	NTRD	CPD	61558	FALCON ASSET SEC CORP CP	1.11000	07/12/04	50,000,000.00	49,983,041.67	49,975,705.00
PSI	NTRD	CPD	61560	CRC FUNDING LLC CP	1.20000	07/27/04	50,000,000.00	49,956,666.67	49,951,165.00

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PSI	NTRD	CPD	61571	SHEFFIELD RECEIVABLES CORP CP	1.12000	07/12/04	50,000,000.00	49,982,888.89	49,976,790.00
PSI	NTRD	CPD	61572	PREF RECEIVABLES FDG CORP CP	1.15000	07/13/04	10,836,000.00	10,831,846.20	10,830,952.16
PSI	NTRD	CPD	61574	CRC FUNDING LLC CP	1.20000	07/22/04	50,000,000.00	49,965,000.00	49,959,705.00
PSI	NTRD	CPD	61584	VARIABLE FUNDING CAP CORP CP	1.17000	07/15/04	50,000,000.00	49,977,250.00	49,970,330.00
PSI	NTRD	CPD	61585	SHEFFIELD RECEIVABLES CORP CP	1.17000	07/09/04	50,000,000.00	49,987,000.00	49,981,915.00
PSI	NTRD	CPD	61586	CAFCO LLC CP	1.24000	07/29/04	50,000,000.00	49,951,777.78	49,947,750.00
PSI	NTRD	CPD	61587	JUPITER SECURITIZATION CORP CP	1.19000	07/15/04	50,000,000.00	49,976,861.11	49,970,330.00
PSI	NTRD	CPD	61588	PREF RECEIVABLES FDG CORP CP	1.20000	07/15/04	50,000,000.00	49,976,666.67	49,970,330.00
PSI	NTRD	CPD	61596	VARIABLE FUNDING CAP CORP CP	1.20000	07/16/04	50,000,000.00	49,975,000.00	49,968,540.00
PSI	NTRD	CPD	61597	VARIABLE FUNDING CAP CORP CP	1.20000	07/16/04	30,000,000.00	29,985,000.00	29,981,124.00
PSI	NTRD	CPD	61603	SHEFFIELD RECEIVABLES CORP CP	1.20000	07/15/04	50,000,000.00	49,976,666.67	49,971,665.00
PSI	NTRD	CPD	61612	CITIGROUP GLOBAL MKTS HLDGS CP	1.17000	07/16/04	40,000,000.00	39,980,500.00	39,975,964.00
PSI	NTRD	CPD	61613	FALCON ASSET SEC CORP CP	1.22000	07/23/04	50,000,000.00	49,962,722.22	49,956,000.00
PSI	NTRD	CPD	61614	FALCON ASSET SEC CORP CP	1.22000	07/23/04	50,000,000.00	49,962,722.22	49,956,000.00
PSI	NTRD	CPD	61615	FALCON ASSET SEC CORP CP	1.22000	07/23/04	24,631,000.00	24,612,636.22	24,609,324.72
PSI	NTRD	CPD	61627	PREF RECEIVABLES FDG CORP CP	1.21000	07/19/04	50,000,000.00	49,969,750.00	49,965,430.50
PSI	NTRD	CPD	61628	VARIABLE FUNDING CAP CORP CP	1.14000	07/08/04	50,000,000.00	49,988,916.67	49,982,875.00
PSI	NTRD	CPD	61629	JP MORGAN CHASE & CO CP	1.30000	08/16/04	50,000,000.00	49,916,944.45	49,909,916.50
PSI	NTRD	CPD	61631	JUPITER SECURITIZATION CORP CP	1.16000	07/09/04	44,000,000.00	43,988,657.78	43,983,350.40
PSI	NTRD	CPD	61642	VARIABLE FUNDING CAP CORP CP	1.20000	07/16/04	50,000,000.00	49,975,000.00	49,968,540.00
PSI	NTRD	CPD	61643	SHEFFIELD RECEIVABLES CORP CP	1.21000	07/19/04	33,000,000.00	32,980,035.00	32,976,787.80
PSI	NTRD	CPD	61644	PREF RECEIVABLES FDG CORP CP	1.20000	07/13/04	30,000,000.00	29,988,000.00	29,986,024.80
PSI	NTRD	CPD	61656	CAFCO LLC CP	1.30000	08/18/04	50,000,000.00	49,913,333.34	49,910,855.00
PSI	NTRD	CPD	61658	FALCON ASSET SEC CORP CP	1.23000	07/16/04	40,000,000.00	39,979,500.00	39,974,832.00
PSI	NTRD	CPD	61659	CITIGROUP GLOBAL MKTS HLDGS CP	1.12000	07/06/04	50,000,000.00	49,992,222.22	49,987,040.00
PSI	NTRD	CPD	61668	PREF RECEIVABLES FDG CORP CP	1.24000	07/20/04	50,000,000.00	49,967,277.78	49,963,611.00
PSI	NTRD	CPD	61672	VARIABLE FUNDING CAP CORP CP	1.23000	07/20/04	39,200,000.00	39,174,552.67	39,169,718.00
PSI	NTRD	CPD	61675	MORGAN STANLEY CP	1.25000	07/26/04	40,000,000.00	39,965,277.78	39,960,500.00
PSI	NTRD	CPD	61680	PREF RECEIVABLES FDG CORP CP	1.26000	07/26/04	50,000,000.00	49,956,250.00	49,952,694.00
PSI	NTRD	CPD	61681	CRC FUNDING LLC CP	1.32000	08/24/04	50,000,000.00	49,901,000.00	49,898,490.00
PSI	NTRD	CPD	61682	CRC FUNDING LLC CP	1.32000	08/26/04	50,000,000.00	49,897,333.34	49,894,290.00
PSI	NTRD	CPD	61685	MORGAN STANLEY CP	1.25000	07/26/04	50,000,000.00	49,956,597.22	49,950,625.00
PSI	NTRD	CPD	61767	CITIGROUP GLOBAL MKTS HLDGS CP	1.35000	07/01/04	50,000,000.00	50,000,000.00	49,995,580.00
PSI	NTRD	CPD	61768	CITIGROUP GLOBAL MKTS HLDGS CP	1.35000	07/01/04	15,000,000.00	15,000,000.00	14,998,674.00
PSI	NTRD	CPD	61769	VARIABLE FUNDING CAP CORP CP	1.47000	07/01/04	32,000,000.00	32,000,000.00	31,998,211.20
PSI	NTRD	CPD	61770	GOLDMAN SACHS GROUP CP	1.43000	07/01/04	50,000,000.00	50,000,000.00	49,997,290.00
PSI	NTRD	CPD	61771	GOLDMAN SACHS GROUP CP	1.43000	07/01/04	50,000,000.00	50,000,000.00	49,997,290.00
PSI	NTRD	CPD	61772	GOLDMAN SACHS GROUP CP	1.43000	07/01/04	50,000,000.00	50,000,000.00	49,997,290.00
PSI	NTRD	CPD	61773	GOLDMAN SACHS GROUP CP	1.43000	07/01/04	50,000,000.00	50,000,000.00	49,997,290.00
<b>CPD Total</b>							<b>3,147,426,000.00</b>	<b>3,145,135,737.45</b>	<b>3,144,531,574.59</b>
PSI	NTRD	CPI	61015	TOYOTA MOTOR CREDIT CORP CP	1.05000	07/08/04	50,000,000.00	50,000,000.00	49,997,441.50

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPI	61230	AMERICAN GEN FINANCE CORP CP	1.06000	07/14/04	30,000,000.00	30,000,000.00	29,997,318.00
PSI	NTRD	CPI	61575	HOUSEHOLD FINANCE CORP CP	1.09000	07/12/04	8,644,000.00	8,644,000.00	8,643,424.74
PSI	NTRD	CPI	61589	TOYOTA MOTOR CREDIT CORP CP	1.17000	07/19/04	50,000,000.00	50,000,000.00	49,996,325.00
PSI	NTRD	CPI	61630	HOUSEHOLD FINANCE CORP CP	1.20000	07/19/04	50,000,000.00	50,000,000.00	49,997,118.00
PSI	NTRD	CPI	61632	TOYOTA MOTOR CREDIT CORP CP	1.20000	07/20/04	35,000,000.00	35,000,000.00	34,997,877.25
PSI	NTRD	CPI	61634	AIG FUNDING INC CP	1.13000	07/13/04	50,000,000.00	50,000,000.00	49,997,119.50
PSI	NTRD	CPI	61635	AIG FUNDING INC CP	1.13000	07/13/04	6,000,000.00	6,000,000.00	5,999,654.34
PSI	NTRD	CPI	61660	AIG FUNDING INC CP	1.07000	07/06/04	35,000,000.00	35,000,000.00	34,998,776.05
PSI	NTRD	CPI	61673	AMERICAN GEN FINANCE CORP CP	1.20000	07/22/04	1,725,000.00	1,725,000.00	1,724,885.03
PSI	NTRD	CPI	61674	AIG FUNDING INC CP	1.12000	07/09/04	43,000,000.00	43,000,000.00	42,998,283.44
PSI	NTRD	CPI	61683	AMERICAN GEN FINANCE CORP CP	1.15000	07/09/04	50,000,000.00	50,000,000.00	49,998,379.00
PSI	NTRD	CPI	61785	GE CAPITAL CORP CP	1.25000	07/01/04	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CPI	61786	GE CAPITAL CORP CP	1.25000	07/01/04	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CPI	61787	GE CAPITAL CORP CP	1.25000	07/01/04	20,618,000.00	20,618,000.00	20,618,000.00
<b>CPI Total</b>							<b>529,987,000.00</b>	<b>529,987,000.00</b>	<b>529,964,601.85</b>
PSI	NTRD	CSSU	57512	WELLS FARGO BK NOTE (CALLABLE)	1.50000	01/03/06	50,000,000.00	50,000,000.00	49,387,500.00
PSI	NTRD	CSSU	57513	WELLS FARGO BK NOTE (CALLABLE)	1.50000	01/03/06	50,000,000.00	50,000,000.00	49,387,500.00
<b>CSSU Total</b>							<b>100,000,000.00</b>	<b>100,000,000.00</b>	<b>98,775,000.00</b>
PSI	NTRD	FCDN	59218	FFCB D/N	1.33000	10/15/04	30,000,000.00	29,882,516.67	29,868,000.00
PSI	NTRD	FCDN	59232	FFCB D/N	1.33000	10/15/04	13,000,000.00	12,949,090.55	12,942,800.00
<b>FCDN Total</b>							<b>43,000,000.00</b>	<b>42,831,607.22</b>	<b>42,810,800.00</b>
PSI	NTRD	FFCB	57153	FFCB	1.30000	12/10/04	50,000,000.00	50,000,000.00	49,937,500.00
PSI	NTRD	FFCB	57311	FFCB (CALLABLE)	1.35000	03/18/05	50,000,000.00	49,992,391.24	49,796,875.00
PSI	NTRD	FFCB	57312	FFCB (CALLABLE)	1.35000	03/18/05	30,000,000.00	29,995,434.74	29,878,125.00
PSI	NTRD	FFCB	57412	FFCB (CALLABLE)	1.37000	06/30/05	50,000,000.00	50,000,000.00	49,531,250.00
PSI	NTRD	FFCB	57457	FFCB (CALLABLE)	1.20000	12/23/04	50,000,000.00	49,996,015.48	49,875,000.00
PSI	NTRD	FFCB	57458	FFCB (CALLABLE)	1.20000	12/23/04	25,000,000.00	24,998,007.74	24,937,500.00
PSI	NTRD	FFCB	57459	FFCB (CALLABLE)	1.25000	06/24/05	24,530,000.00	24,517,986.68	24,284,700.00
PSI	NTRD	FFCB	57506	FFCB (CALLABLE)	1.55000	09/23/05	10,575,000.00	10,573,557.66	10,459,335.94
PSI	NTRD	FFCB	57507	FFCB (CALLABLE)	1.55000	09/23/05	10,400,000.00	10,398,581.53	10,286,250.00
PSI	NTRD	FFCB	57565	FFCB (CALLABLE)	1.11000	10/01/04	50,000,000.00	50,000,000.00	49,953,125.00
PSI	NTRD	FFCB	57566	FFCB (CALLABLE)	1.11000	10/01/04	50,000,000.00	50,000,000.00	49,953,125.00
PSI	NTRD	FFCB	57567	FFCB (CALLABLE)	1.11000	10/01/04	5,000,000.00	5,000,000.00	4,995,312.50
PSI	NTRD	FFCB	57875	FFCB	1.00000	09/27/04	24,450,000.00	24,440,385.63	24,427,078.13
PSI	NTRD	FFCB	58226	FFCB (CALLABLE)	1.25000	01/24/05	25,000,000.00	24,978,447.41	24,929,687.50
PSI	NTRD	FFCB	58227	FFCB (CALLABLE)	1.45000	07/07/05	17,975,000.00	17,910,243.67	17,828,953.13
PSI	NTRD	FFCB	58463	FFCB (CALLABLE)	3.05000	08/25/06	41,560,000.00	41,552,558.26	41,482,075.00
PSI	NTRD	FFCB	58639	FFCB (CALLABLE)	3.14000	09/22/06	13,235,000.00	13,232,545.61	13,226,728.13
PSI	NTRD	FFCB	58657	FFCB (CALLABLE)	3.15000	09/15/06	6,375,000.00	6,375,000.00	6,371,015.63

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PSI	NTRD	FFCB	58658	FFCB (CALLABLE)	3.20000	10/04/06	22,295,000.00	22,289,826.34	22,288,032.81
PSI	NTRD	FFCB	58717	FFCB (CALLABLE)	2.49000	03/22/06	10,435,000.00	10,435,000.00	10,376,303.13
PSI	NTRD	FFCB	58743	FFCB (CALLABLE)	1.96000	09/22/05	25,000,000.00	24,987,896.03	24,851,562.50
PSI	NTRD	FFCB	58821	FFCB	1.20000	10/01/04	34,750,000.00	34,748,593.67	34,728,281.25
PSI	NTRD	FFCB	58835	FFCB	2.75000	09/22/06	39,950,000.00	39,875,846.23	39,600,437.50
PSI	NTRD	FFCB	59042	FFCB (CALLABLE)	2.05000	10/20/05	5,000,000.00	5,000,000.00	4,970,312.50
PSI	NTRD	FFCB	59059	FFCB (CALLABLE)	1.90000	10/28/05	20,675,000.00	20,645,568.53	20,507,015.63
PSI	NTRD	FFCB	59060	FFCB (CALLABLE)	2.01000	10/28/05	50,000,000.00	50,000,000.00	49,656,250.00
PSI	NTRD	FFCB	59073	FFCB (CALLABLE)	2.05000	10/20/05	15,000,000.00	15,000,000.00	14,910,937.50
PSI	NTRD	FFCB	59097	FFCB	2.87500	08/25/06	12,095,000.00	12,113,279.79	12,034,525.00
PSI	NTRD	FFCB	59098	FFCB (CALLABLE)	3.04000	11/06/06	25,000,000.00	25,000,000.00	24,898,437.50
PSI	NTRD	FFCB	59099	FFCB (CALLABLE)	2.57000	05/04/06	50,000,000.00	50,000,000.00	49,687,500.00
PSI	NTRD	FFCB	59116	FFCB (CALLABLE)	2.20000	11/04/05	50,000,000.00	50,000,000.00	49,765,625.00
PSI	NTRD	FFCB	59233	FFCB	2.10000	11/04/05	25,000,000.00	25,000,000.00	24,859,375.00
PSI	NTRD	FFCB	59258	FFCB	1.35000	11/03/04	50,000,000.00	50,005,464.48	49,984,375.00
PSI	NTRD	FFCB	59279	FFCB	1.35000	11/03/04	31,709,000.00	31,707,050.68	31,699,090.94
PSI	NTRD	FFCB	59297	FFCB	1.65000	05/05/05	12,375,000.00	12,366,780.99	12,332,460.94
PSI	NTRD	FFCB	60603	FFCB (CALLABLE)	1.30000	03/08/05	11,400,000.00	11,398,438.36	11,353,687.50
PSI	NTRD	FFCB	60805	FFCB (CALLABLE)	1.93000	03/15/06	50,000,000.00	49,991,432.51	49,031,250.00
PSI	NTRD	FFCB	60822	FFCB (CALLABLE)	1.23000	03/22/05	7,000,000.00	7,000,000.00	6,965,000.00
PSI	NTRD	FFCB	60825	FFCB	1.25000	06/09/05	33,900,000.00	33,900,000.00	33,603,375.00
PSI	NTRD	FFCB	61029	FFCB	2.00000	04/19/06	50,000,000.00	50,000,000.00	49,234,375.00
PSI	NTRD	FFCB	61030	FFCB (CALLABLE)	2.19000	04/19/06	18,830,000.00	18,825,763.25	18,600,509.38
PSI	NTRD	FFCB	61098	FFCB (CALLABLE)	3.24000	04/23/07	10,175,000.00	10,175,000.00	10,114,585.94
PSI	NTRD	FFCB	61104	FFCB	2.20000	04/26/06	50,000,000.00	49,968,164.38	49,390,625.00
PSI	NTRD	FFCB	61105	FFCB	1.87500	10/26/05	25,000,000.00	25,000,000.00	24,796,875.00
PSI	NTRD	FFCB	61158	FFCB (CALLABLE)	2.87000	04/19/07	14,675,000.00	14,598,158.32	14,454,875.00
PSI	NTRD	FFCB	61159	FFCB	1.75000	10/26/05	30,000,000.00	29,964,905.47	29,712,000.00
PSI	NTRD	FFCB	61282	FFCB	2.50000	05/10/06	9,000,000.00	9,000,000.00	8,929,687.50
PSI	NTRD	FFCB	61376	FFCB	2.62500	12/15/05	35,000,000.00	35,061,638.62	35,000,000.00
PSI	NTRD	FFCB	61449	FFCB (CALLABLE)	3.75000	05/18/07	10,005,000.00	10,005,000.00	10,064,404.69
PSI	NTRD	FFCB	61465	FFCB (CALLABLE)	3.00000	06/08/06	13,750,000.00	13,741,677.01	13,741,406.25
PSI	NTRD	FFCB	61593	FFCB (CALLABLE)	3.29000	06/21/06	6,000,000.00	6,000,000.00	6,028,125.00
PSI	NTRD	FFCB	61646	FFCB	2.12500	07/17/06	50,000,000.00	49,109,437.83	49,078,125.00
<b>FFCB Total</b>							<b>1,438,119,000.00</b>	<b>1,436,876,078.14</b>	<b>1,429,403,064.42</b>
PSI	NTRD	FHLB	49685	FHLB (CALLABLE)	3.50000	11/26/04	26,500,000.00	26,498,210.77	26,715,312.50
PSI	NTRD	FHLB	49707	FHLB (CALLABLE)	3.39000	12/03/04	50,000,000.00	50,000,000.00	50,406,250.00
PSI	NTRD	FHLB	56930	FHLB	3.37500	11/15/04	50,000,000.00	50,352,915.92	50,359,375.00
PSI	NTRD	FHLB	57151	FHLB	3.62500	10/15/04	50,000,000.00	50,342,326.17	50,312,500.00
PSI	NTRD	FHLB	57410	FHLB	4.12500	11/15/04	50,000,000.00	50,551,077.92	50,437,500.00
PSI	NTRD	FHLB	57411	FHLB	4.12500	11/15/04	10,000,000.00	10,110,215.58	10,087,500.00

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PSI	NTRD	FHLB	57480	FHLB	1.20000	03/23/05	24,000,000.00	23,995,023.47	23,872,500.00
PSI	NTRD	FHLB	58420	FHLB	1.35000	08/25/04	50,000,000.00	49,998,670.08	50,000,000.00
PSI	NTRD	FHLB	58617	FHLB	2.12500	12/15/04	50,000,000.00	50,115,724.95	50,125,000.00
PSI	NTRD	FHLB	58899	FHLB (CALLABLE)	1.30000	01/28/05	50,000,000.00	49,967,505.13	49,859,375.00
PSI	NTRD	FHLB	59332	FHLB	2.12500	12/15/04	26,280,000.00	26,363,168.92	26,345,700.00
PSI	NTRD	FHLB	60557	FHLB (CALLABLE)	1.70000	09/09/05	25,000,000.00	25,000,000.00	24,796,875.00
PSI	NTRD	FHLB	60806	FHLB (CALLABLE)	1.55000	09/30/05	6,750,000.00	6,750,000.00	6,674,062.50
PSI	NTRD	FHLB	60853	FHLB	1.75000	08/15/05	20,925,000.00	21,012,983.66	20,787,679.69
PSI	NTRD	FHLB	60868	FHLB (CALLABLE)	2.10000	07/21/06	25,000,000.00	25,000,000.00	24,515,625.00
PSI	NTRD	FHLB	60869	FHLB (CALLABLE)	2.10000	07/21/06	25,000,000.00	25,000,000.00	24,515,625.00
PSI	NTRD	FHLB	60870	FHLB (CALLABLE)	2.03000	06/30/06	25,000,000.00	24,988,914.23	24,507,812.50
PSI	NTRD	FHLB	60884	FHLB (CALLABLE)	2.10000	10/13/06	50,000,000.00	50,000,000.00	48,812,500.00
PSI	NTRD	FHLB	61059	FHLB (CALLABLE)	1.62500	07/20/05	13,000,000.00	12,994,526.32	12,910,625.00
PSI	NTRD	FHLB	61256	FHLB (CALLABLE)	3.00000	05/24/06	50,000,000.00	50,000,000.00	49,984,375.00
PSI	NTRD	FHLB	61411	FHLB (CALLABLE)	2.25000	07/25/05	50,000,000.00	50,000,000.00	49,796,875.00
<b>FHLB Total</b>							<b>727,455,000.00</b>	<b>729,041,263.12</b>	<b>725,823,067.19</b>
PSI	NTRD	FNMA	56985	FNMA (CALLABLE)	2.07000	11/21/05	47,875,000.00	47,875,000.00	47,545,859.38
PSI	NTRD	FNMA	59281	FNMA (CALLABLE)	2.36000	11/18/05	50,000,000.00	50,000,000.00	49,843,750.00
PSI	NTRD	FNMA	59333	FNMA (CALLABLE)	1.90000	05/24/05	50,000,000.00	50,000,000.00	49,890,625.00
PSI	NTRD	FNMA	59607	FNMA (CALLABLE)	3.01000	12/01/05	10,900,000.00	10,967,677.05	10,917,031.25
PSI	NTRD	FNMA	59744	FNMA (CALLABLE)	2.37500	12/30/05	10,000,000.00	10,000,000.00	9,959,375.00
PSI	NTRD	FNMA	60249	FNMA (CALLABLE)	2.50000	05/12/06	25,000,000.00	25,025,215.31	24,804,687.50
PSI	NTRD	FNMA	60265	FNMA (CALLABLE)	2.21000	05/05/06	34,261,000.00	34,225,851.14	33,832,737.50
PSI	NTRD	FNMA	60266	FNMA (CALLABLE)	2.26000	05/17/06	25,000,000.00	25,000,000.00	24,687,500.00
PSI	NTRD	FNMA	60328	FNMA (CALLABLE)	2.25000	02/28/06	50,000,000.00	50,000,000.00	49,562,500.00
PSI	NTRD	FNMA	60329	FNMA (CALLABLE)	2.41000	02/13/06	50,000,000.00	50,000,000.00	49,734,375.00
PSI	NTRD	FNMA	60556	FNMA (CALLABLE)	2.25000	02/17/06	50,000,000.00	50,041,977.29	49,593,750.00
PSI	NTRD	FNMA	60823	FNMA (CALLABLE)	1.75000	06/16/06	50,000,000.00	49,846,929.28	48,812,500.00
PSI	NTRD	FNMA	60824	FNMA (CALLABLE)	1.75000	06/16/06	15,000,000.00	14,954,078.78	14,643,750.00
PSI	NTRD	FNMA	60871	FNMA (CALLABLE)	2.00000	04/20/06	50,000,000.00	50,000,000.00	49,218,750.00
PSI	NTRD	FNMA	60882	FNMA (CALLABLE)	2.00000	04/20/06	50,000,000.00	49,986,479.45	49,218,750.00
PSI	NTRD	FNMA	60919	FNMA (CALLABLE)	2.12500	10/05/06	10,000,000.00	9,977,382.26	9,771,875.00
PSI	NTRD	FNMA	60954	FNMA (CALLABLE)	2.12000	04/21/06	50,000,000.00	50,000,000.00	49,312,500.00
PSI	NTRD	FNMA	61140	FNMA (CALLABLE)	3.00000	04/19/06	38,300,000.00	38,645,172.84	38,359,843.75
PSI	NTRD	FNMA	61177	FNMA	2.50000	06/15/06	25,000,000.00	24,983,814.18	24,757,812.50
PSI	NTRD	FNMA	61207	FNMA (CALLABLE)	1.80000	05/27/05	27,400,000.00	27,400,000.00	27,297,250.00
PSI	NTRD	FNMA	61328	FNMA (CALLABLE)	3.20000	05/26/06	50,000,000.00	50,000,000.00	50,078,125.00
PSI	NTRD	FNMA	61645	FNMA (CALLABLE)	2.68000	09/28/05	50,000,000.00	50,000,000.00	50,062,500.00
<b>FNMA Total</b>							<b>818,736,000.00</b>	<b>818,929,577.58</b>	<b>811,905,846.88</b>
PSI	NTRD	FNMD	59319	FNMA D/N	1.34000	10/15/04	25,000,000.00	24,901,361.11	24,890,000.00

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PSI	NTRD	FNMD	59482	FNMA D/N	1.33000	11/12/04	25,000,000.00	24,876,236.11	24,850,000.00
		<b>FNMD Total</b>					50,000,000.00	49,777,597.22	49,740,000.00
PSI	NTRD	FRAQ2	52896	FHLB	1.23000	08/05/04	50,000,000.00	49,997,606.02	49,983,000.00
PSI	NTRD	FRAQ2	57338	FHLB	2.27000	06/16/06	50,000,000.00	50,000,000.00	50,197,000.00
PSI	NTRD	FRAQ2	60296	FNMA (CALLABLE)	1.65000	02/17/06	50,000,000.00	50,000,000.00	49,975,000.00
PSI	NTRD	FRAQ2	61329	FNMA [CALLABLE]	2.28000	05/24/07	50,000,000.00	50,000,000.00	50,277,000.00
		<b>FRAQ2 Total</b>					200,000,000.00	199,997,606.02	200,432,000.00
PSI	NTRD	HLPC	5058	FHLMC PARTICIPATION CERT	9.25000	12/01/08	396,650.86	396,614.22	429,850.54
		<b>HLPC Total</b>					396,650.86	396,614.22	429,850.54
PSI	NTRD	MCPN	60737	FHLB (CALLABLE)	1.15000	04/13/05	10,000,000.00	10,000,000.00	9,937,500.00
		<b>MCPN Total</b>					10,000,000.00	10,000,000.00	9,937,500.00
PSI	NTRD	MCSA	57508	FHLB (CALLABLE)	1.60000	12/30/05	50,000,000.00	50,000,000.00	49,375,000.00
PSI	NTRD	MCSA	57509	FHLB (CALLABLE)	1.60000	12/30/05	50,000,000.00	50,000,000.00	49,375,000.00
PSI	NTRD	MCSA	57510	FHLB (CALLABLE)	1.60000	12/30/05	50,000,000.00	50,000,000.00	49,375,000.00
PSI	NTRD	MCSA	57511	FHLB (CALLABLE)	1.25000	01/09/06	50,000,000.00	50,000,000.00	49,312,500.00
PSI	NTRD	MCSA	60268	FNMA (CALLABLE)	2.05000	08/10/06	50,000,000.00	50,000,000.00	49,687,500.00
PSI	NTRD	MCSA	60269	FNMA (CALLABLE)	2.05000	08/10/06	50,000,000.00	50,000,000.00	49,687,500.00
PSI	NTRD	MCSA	60604	FHLB (CALLABLE)	2.12500	09/22/06	50,000,000.00	50,000,000.00	49,125,000.00
PSI	NTRD	MCSA	60605	FHLB (CALLABLE)	2.12500	09/25/06	20,000,000.00	19,993,036.32	19,637,500.00
PSI	NTRD	MCSA	60606	FHLB (CALLABLE)	2.12500	09/25/06	5,000,000.00	5,000,000.00	4,909,375.00
PSI	NTRD	MCSA	60736	FNMA (CALLABLE)	1.75000	10/20/05	19,000,000.00	19,045,839.45	18,946,562.50
PSI	NTRD	MCSA	60807	FHLB (CALLABLE)	2.00000	10/12/06	50,000,000.00	50,000,000.00	49,421,875.00
PSI	NTRD	MCSA	60808	FHLB (CALLABLE)	2.00000	10/12/06	50,000,000.00	50,000,000.00	49,421,875.00
PSI	NTRD	MCSA	60826	FHLB (CALLABLE)	1.75000	10/06/06	5,250,000.00	5,247,027.83	5,181,093.75
PSI	NTRD	MCSA	60978	FHLB (CALLABLE)	2.00000	04/28/06	50,000,000.00	50,000,000.00	49,671,875.00
PSI	NTRD	MCSA	60979	FHLB (CALLABLE)	2.00000	04/28/06	50,000,000.00	50,000,000.00	49,718,750.00
PSI	NTRD	MCSA	60996	FNMA (CALLABLE)	2.00000	04/27/06	50,000,000.00	50,000,000.00	49,671,875.00
PSI	NTRD	MCSA	60997	FNMA (CALLABLE)	2.00000	04/27/06	50,000,000.00	50,000,000.00	49,671,875.00
		<b>MCSA Total</b>					699,250,000.00	699,285,903.60	692,190,156.25
PSI	NTRD	NCD1	61145	FIRST TENNESSEE BK NA CD	1.05000	07/19/04	50,000,000.00	50,000,000.00	49,993,335.00
PSI	NTRD	NCD1	61176	CITIBANK NA NY CD	1.08500	07/22/04	50,000,000.00	50,000,000.00	49,993,355.00
PSI	NTRD	NCD1	61280	FIRST TENNESSEE BK NA CD	1.06000	08/02/04	50,000,000.00	50,000,000.00	49,982,950.00
PSI	NTRD	NCD1	61657	FIRST TENNESSEE BK NA CD	1.34000	08/23/04	50,000,000.00	50,000,000.00	49,990,234.50
		<b>NCD1 Total</b>					200,000,000.00	200,000,000.00	199,959,874.50
PSI	NTRD	NOTE	54431	USTN	2.12500	08/31/04	50,000,000.00	50,010,343.99	50,078,125.00
PSI	NTRD	NOTE	54432	USTN	2.12500	08/31/04	50,000,000.00	50,010,343.99	50,078,125.00
PSI	NTRD	NOTE	55211	USTN	2.12500	08/31/04	50,000,000.00	50,048,683.32	50,078,125.00

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PSI	NTRD	NOTE	55212	USTN	2.12500	08/31/04	50,000,000.00	50,048,683.32	50,078,125.00
PSI	NTRD	NOTE	55902	USTN	2.00000	11/30/04	50,000,000.00	50,139,928.34	50,078,125.00
PSI	NTRD	NOTE	55903	USTN	2.00000	11/30/04	50,000,000.00	50,139,928.34	50,078,125.00
PSI	NTRD	NOTE	55908	USTN	2.00000	11/30/04	50,000,000.00	50,139,928.34	50,078,125.00
PSI	NTRD	NOTE	55909	USTN	2.00000	11/30/04	50,000,000.00	50,139,928.34	50,078,125.00
PSI	NTRD	NOTE	55910	USTN	2.00000	11/30/04	50,000,000.00	50,139,928.34	50,078,125.00
PSI	NTRD	NOTE	55911	USTN	1.87500	09/30/04	50,000,000.00	50,075,858.41	50,062,500.00
PSI	NTRD	NOTE	55912	USTN	1.87500	09/30/04	50,000,000.00	50,075,858.41	50,062,500.00
PSI	NTRD	NOTE	55913	USTN	1.87500	09/30/04	50,000,000.00	50,075,858.41	50,062,500.00
PSI	NTRD	NOTE	55914	USTN	1.87500	09/30/04	50,000,000.00	50,075,858.41	50,062,500.00
PSI	NTRD	NOTE	55915	USTN	1.87500	09/30/04	50,000,000.00	50,075,858.41	50,062,500.00
PSI	NTRD	NOTE	55943	USTN	2.00000	11/30/04	50,000,000.00	50,114,583.33	50,078,125.00
PSI	NTRD	NOTE	55944	USTN	2.00000	11/30/04	50,000,000.00	50,114,583.33	50,078,125.00
PSI	NTRD	NOTE	55945	USTN	1.87500	09/30/04	50,000,000.00	50,060,919.56	50,062,500.00
PSI	NTRD	NOTE	55946	USTN	1.87500	09/30/04	50,000,000.00	50,060,919.56	50,062,500.00
PSI	NTRD	NOTE	55947	USTN	1.87500	09/30/04	50,000,000.00	50,060,919.56	50,062,500.00
PSI	NTRD	NOTE	56741	USTN	2.12500	08/31/04	50,000,000.00	50,065,599.70	50,078,125.00
PSI	NTRD	NOTE	56742	USTN	2.12500	08/31/04	50,000,000.00	50,065,599.70	50,078,125.00
PSI	NTRD	NOTE	56872	USTN	2.00000	11/30/04	50,000,000.00	50,139,192.26	50,078,125.00
PSI	NTRD	NOTE	56873	USTN	2.00000	11/30/04	50,000,000.00	50,139,192.26	50,078,125.00
PSI	NTRD	NOTE	56876	USTN	2.00000	11/30/04	50,000,000.00	50,139,192.26	50,078,125.00
PSI	NTRD	NOTE	56877	USTN	2.00000	11/30/04	50,000,000.00	50,139,192.26	50,078,125.00
PSI	NTRD	NOTE	56878	USTN	2.00000	11/30/04	50,000,000.00	50,139,192.26	50,078,125.00
PSI	NTRD	NOTE	56879	USTN	2.00000	11/30/04	50,000,000.00	50,139,192.26	50,078,125.00
PSI	NTRD	NOTE	58260	USTN	2.25000	07/31/04	50,000,000.00	50,043,664.38	50,046,875.00
PSI	NTRD	NOTE	58261	USTN	2.25000	07/31/04	50,000,000.00	50,043,664.38	50,046,875.00
PSI	NTRD	NOTE	58416	USTN	2.12500	08/31/04	50,000,000.00	50,071,110.11	50,078,125.00
PSI	NTRD	NOTE	58417	USTN	2.12500	08/31/04	50,000,000.00	50,071,110.11	50,078,125.00
PSI	NTRD	NOTE	58418	USTN	2.12500	08/31/04	50,000,000.00	50,071,110.11	50,078,125.00
PSI	NTRD	NOTE	58419	USTN	2.12500	08/31/04	50,000,000.00	50,071,110.11	50,078,125.00
PSI	NTRD	NOTE	58615	USTN	2.00000	08/31/05	50,000,000.00	49,986,285.20	49,890,625.00
PSI	NTRD	NOTE	58616	USTN	1.87500	09/30/04	50,000,000.00	50,065,576.30	50,062,500.00
PSI	NTRD	NOTE	59277	USTN	2.00000	11/30/04	50,000,000.00	50,143,189.71	50,078,125.00
PSI	NTRD	NOTE	59278	USTN	2.00000	11/30/04	50,000,000.00	50,143,189.71	50,078,125.00
PSI	NTRD	NOTE	59347	USTN	2.00000	11/30/04	50,000,000.00	50,128,976.54	50,078,125.00
PSI	NTRD	NOTE	59450	USTN	1.75000	12/31/04	50,000,000.00	50,110,380.28	50,015,625.00
PSI	NTRD	NOTE	59451	USTN	1.75000	12/31/04	50,000,000.00	50,110,380.28	50,015,625.00
PSI	NTRD	NOTE	59532	USTN	1.75000	12/31/04	50,000,000.00	50,100,469.34	50,015,625.00
PSI	NTRD	NOTE	59533	USTN	1.75000	12/31/04	50,000,000.00	50,100,469.34	50,015,625.00
PSI	NTRD	NOTE	59550	USTN	1.75000	12/31/04	50,000,000.00	50,100,719.88	50,015,625.00
PSI	NTRD	NOTE	59551	USTN	1.75000	12/31/04	50,000,000.00	50,100,719.88	50,015,625.00



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PSI	NTRD	NOTE	59572	USTN	1.75000	12/31/04	50,000,000.00	50,097,478.69	50,015,625.00
PSI	NTRD	NOTE	59573	USTN	1.75000	12/31/04	50,000,000.00	50,097,478.69	50,015,625.00
PSI	NTRD	NOTE	59574	USTN	1.75000	12/31/04	50,000,000.00	50,097,478.69	50,015,625.00
PSI	NTRD	NOTE	59575	USTN	1.75000	12/31/04	50,000,000.00	50,097,478.69	50,015,625.00
PSI	NTRD	NOTE	59603	USTN	1.87500	11/30/05	50,000,000.00	49,855,945.64	49,656,250.00
PSI	NTRD	NOTE	59604	USTN	1.87500	11/30/05	50,000,000.00	49,855,945.64	49,656,250.00
PSI	NTRD	NOTE	59605	USTN	1.87500	11/30/05	50,000,000.00	49,855,945.64	49,656,250.00
PSI	NTRD	NOTE	59606	USTN	1.87500	11/30/05	50,000,000.00	49,855,945.64	49,656,250.00
PSI	NTRD	NOTE	59934	USTN	1.87500	12/31/05	50,000,000.00	49,974,511.63	49,578,125.00
PSI	NTRD	NOTE	59935	USTN	1.87500	12/31/05	50,000,000.00	49,945,274.97	49,578,125.00
PSI	NTRD	NOTE	59936	USTN	1.87500	12/31/05	50,000,000.00	49,945,274.97	49,578,125.00
PSI	NTRD	NOTE	59937	USTN	1.87500	12/31/05	50,000,000.00	49,974,511.63	49,578,125.00
PSI	NTRD	NOTE	60024	USTN	1.62500	01/31/05	50,000,000.00	50,107,387.44	49,968,750.00
PSI	NTRD	NOTE	60025	USTN	1.62500	01/31/05	50,000,000.00	50,107,387.44	49,968,750.00
PSI	NTRD	NOTE	60321	USTN	1.62500	01/31/05	50,000,000.00	50,107,054.67	49,968,750.00
PSI	NTRD	NOTE	60322	USTN	1.62500	01/31/05	50,000,000.00	50,107,054.67	49,968,750.00
PSI	NTRD	NOTE	60323	USTN	1.62500	01/31/05	50,000,000.00	50,105,915.79	49,968,750.00
PSI	NTRD	NOTE	60324	USTN	1.62500	01/31/05	50,000,000.00	50,105,915.79	49,968,750.00
PSI	NTRD	NOTE	60325	USTN	1.62500	01/31/05	50,000,000.00	50,105,915.79	49,968,750.00
PSI	NTRD	NOTE	60326	USTN	1.62500	01/31/05	50,000,000.00	50,105,915.79	49,968,750.00
PSI	NTRD	NOTE	60437	USTN	1.50000	02/28/05	50,000,000.00	50,079,188.48	49,906,250.00
PSI	NTRD	NOTE	60438	USTN	1.50000	02/28/05	50,000,000.00	50,079,188.48	49,906,250.00
PSI	NTRD	NOTE	60558	USTN	1.25000	05/31/05	50,000,000.00	50,001,421.23	49,656,250.00
PSI	NTRD	NOTE	60559	USTN	1.25000	05/31/05	50,000,000.00	50,001,421.23	49,656,250.00
PSI	NTRD	NOTE	60560	USTN	1.25000	05/31/05	50,000,000.00	50,001,421.23	49,656,250.00
PSI	NTRD	NOTE	60561	USTN	1.25000	05/31/05	50,000,000.00	50,001,421.23	49,656,250.00
PSI	NTRD	NOTE	60562	USTN	1.12500	06/30/05	50,000,000.00	49,922,945.43	49,546,875.00
PSI	NTRD	NOTE	60563	USTN	1.12500	06/30/05	50,000,000.00	49,922,945.43	49,546,875.00
PSI	NTRD	NOTE	60564	USTN	1.12500	06/30/05	50,000,000.00	49,922,945.43	49,546,875.00
PSI	NTRD	NOTE	60565	USTN	1.12500	06/30/05	50,000,000.00	49,922,945.43	49,546,875.00
PSI	NTRD	NOTE	60615	USTN	1.62500	03/31/05	50,000,000.00	50,133,300.78	49,906,250.00
PSI	NTRD	NOTE	60616	USTN	1.62500	03/31/05	50,000,000.00	50,133,300.78	49,906,250.00
PSI	NTRD	NOTE	60638	USTN	1.62500	03/31/05	50,000,000.00	50,140,460.16	49,906,250.00
PSI	NTRD	NOTE	60639	USTN	1.62500	03/31/05	50,000,000.00	50,140,460.16	49,906,250.00
PSI	NTRD	NOTE	60640	USTN	1.25000	05/31/05	50,000,000.00	49,975,464.95	49,656,250.00
PSI	NTRD	NOTE	60641	USTN	1.25000	05/31/05	50,000,000.00	49,975,464.95	49,656,250.00
PSI	NTRD	NOTE	60642	USTN	1.25000	05/31/05	50,000,000.00	49,975,464.95	49,656,250.00
PSI	NTRD	NOTE	60643	USTN	1.25000	05/31/05	50,000,000.00	49,975,464.95	49,656,250.00
PSI	NTRD	NOTE	60964	USTN	1.62500	03/31/05	50,000,000.00	50,115,527.34	49,906,250.00
PSI	NTRD	NOTE	60965	USTN	1.62500	03/31/05	50,000,000.00	50,115,527.34	49,906,250.00
PSI	NTRD	NOTE	60966	USTN	1.62500	03/31/05	50,000,000.00	50,115,527.34	49,906,250.00

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PSI	NTRD	NOTE	61066	USTN	1.25000	05/31/05	50,000,000.00	49,923,998.79	49,656,250.00
PSI	NTRD	NOTE	61067	USTN	1.25000	05/31/05	50,000,000.00	49,923,998.79	49,656,250.00
PSI	NTRD	NOTE	61068	USTN	1.25000	05/31/05	50,000,000.00	49,923,998.79	49,656,250.00
PSI	NTRD	NOTE	61069	USTN	1.25000	05/31/05	50,000,000.00	49,923,998.79	49,656,250.00
PSI	NTRD	NOTE	61093	USTN	1.25000	05/31/05	50,000,000.00	49,887,308.02	49,656,250.00
PSI	NTRD	NOTE	61094	USTN	1.25000	05/31/05	50,000,000.00	49,887,308.02	49,656,250.00
PSI	NTRD	NOTE	61095	USTN	1.50000	03/31/06	50,000,000.00	49,484,134.62	49,093,750.00
PSI	NTRD	NOTE	61096	USTN	1.50000	03/31/06	50,000,000.00	49,484,134.62	49,093,750.00
PSI	NTRD	NOTE	61197	USTN	1.87500	09/30/04	50,000,000.00	50,090,565.29	50,062,500.00
PSI	NTRD	NOTE	61198	USTN	1.87500	09/30/04	50,000,000.00	50,090,565.29	50,062,500.00
PSI	NTRD	NOTE	61327	USTN	2.25000	04/30/06	50,000,000.00	49,731,814.24	49,656,250.00
<b>NOTE Total</b>							<b>4,800,000,000.00</b>	<b>4,803,546,842.79</b>	<b>4,789,921,875.00</b>
PSI	NTRD	REPO	61774	REPO FNMA 1.50 09-21-05	1.35000	07/01/04	49,020,000.00	49,020,000.00	49,020,000.00
PSI	NTRD	REPO	61775	REPO FNMA 1.50 09-21-06	1.35000	07/01/04	49,020,000.00	49,020,000.00	49,020,000.00
PSI	NTRD	REPO	61776	REPO FNMA 5.42 04-04-07	1.35000	07/01/04	50,858,000.00	50,858,000.00	50,858,000.00
PSI	NTRD	REPO	61777	REPO FNMA 1.875 09-15-05	1.35000	07/01/04	48,959,000.00	48,959,000.00	48,959,000.00
PSI	NTRD	REPO	61778	REPO FNMA 1.875 09-15-06	1.35000	07/01/04	48,958,000.00	48,958,000.00	48,958,000.00
PSI	NTRD	REPO	61779	REPO FNMA 2.375 12-15-05	1.35000	07/01/04	48,836,000.00	48,836,000.00	48,836,000.00
PSI	NTRD	REPO	61780	REPO FNMA 2.375 12-15-06	1.35000	07/01/04	48,836,000.00	48,836,000.00	48,836,000.00
PSI	NTRD	REPO	61781	REPO FNMA 2.375 12-15-07	1.35000	07/01/04	48,836,000.00	48,836,000.00	48,836,000.00
PSI	NTRD	REPO	61782	REPO FNMA 2.375 12-15-08	1.35000	07/01/04	48,836,000.00	48,836,000.00	48,836,000.00
PSI	NTRD	REPO	61783	REPO FNMA 2.375 12-15-09	1.35000	07/01/04	48,836,000.00	48,836,000.00	48,836,000.00
PSI	NTRD	REPO	61784	REPO FNMA 2.375 12-15-10	1.35000	07/01/04	9,005,000.00	9,005,000.00	9,005,000.00
<b>REPO Total</b>							<b>500,000,000.00</b>	<b>500,000,000.00</b>	<b>500,000,000.00</b>
PSI	NTRD	SLMA	57561	SLMA (CALLABLE)	1.45000	06/15/05	50,000,000.00	50,000,000.00	49,631,500.00
PSI	NTRD	SLMA	57562	SLMA (CALLABLE)	1.45000	06/15/05	50,000,000.00	50,000,000.00	49,631,500.00
PSI	NTRD	SLMA	57563	SLMA (CALLABLE)	1.20000	01/27/05	50,000,000.00	50,000,000.00	49,828,500.00
PSI	NTRD	SLMA	57564	SLMA (CALLABLE)	1.20000	01/27/05	50,000,000.00	50,000,000.00	49,828,500.00
PSI	NTRD	SLMA	58069	SLMA	3.37500	07/15/04	50,000,000.00	50,042,655.65	50,031,250.00
PSI	NTRD	SLMA	60380	SLMA	3.62500	09/30/04	31,720,000.00	31,916,697.46	31,888,512.50
<b>SLMA Total</b>							<b>281,720,000.00</b>	<b>281,959,353.11</b>	<b>280,839,762.50</b>
PSI	NTRD	YANK1	60195	ROYAL BK OF SCOTLAND PLC NY CD	1.15000	10/12/04	50,000,000.00	49,999,937.47	49,937,640.00
PSI	NTRD	YANK1	60211	ROYAL BK OF SCOTLAND PLC NY CD	1.26000	01/24/05	50,000,000.00	50,000,000.00	49,794,905.00
PSI	NTRD	YANK1	60222	RABOBANK NEDERLAND NY CD	1.42000	12/27/04	50,000,000.00	50,051,115.69	49,882,360.00
PSI	NTRD	YANK1	60247	ABN AMRO BK NV CHICAGO CD	1.26000	01/27/05	50,000,000.00	50,001,439.96	49,792,080.00
PSI	NTRD	YANK1	60258	SVENSKA HANDELSBANKEN NY CD	1.07500	07/23/04	50,000,000.00	50,000,151.97	49,992,625.00
PSI	NTRD	YANK1	60270	SOCIETE GENERALE NA NY CD	1.40500	09/07/04	25,000,000.00	25,013,068.37	24,996,074.50
PSI	NTRD	YANK1	60327	ROYAL BK OF CANADA NY CD	1.38250	01/31/05	50,000,000.00	50,000,732.75	49,798,670.00
PSI	NTRD	YANK1	60368	LLOYDS TSB BK PLC NY CD	1.09500	08/03/04	25,000,000.00	25,000,113.96	24,991,950.00

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PSI	NTRD	YANK1	60370	LLOYDS TSB BK PLC NY CD	1.10000	07/30/04	25,000,000.00	25,001,100.21	24,995,712.50
PSI	NTRD	YANK1	60545	ROYAL BK OF SCOTLAND PLC NY CD	1.25000	02/28/05	25,000,000.00	25,000,000.00	24,865,349.75
PSI	NTRD	YANK1	60568	RABOBANK NEDERLAND NY CD	1.25000	02/28/05	50,000,000.00	50,000,000.00	49,731,305.00
PSI	NTRD	YANK1	60579	ABN AMRO BK NV CHICAGO CD	1.24500	03/02/05	50,000,000.00	49,994,980.79	49,696,845.00
PSI	NTRD	YANK1	60594	ROYAL BK OF CANADA NY CD	1.26500	03/03/05	50,000,000.00	49,998,320.24	49,702,335.00
PSI	NTRD	YANK1	60626	BK OF MONTREAL CHICAGO CD	1.10500	09/30/04	50,000,000.00	50,000,627.92	49,940,095.00
PSI	NTRD	YANK1	60764	BNP PARIBAS NY CD	1.12500	12/13/04	50,000,000.00	50,002,272.52	49,826,005.00
PSI	NTRD	YANK1	60817	SOCIETE GENERALE NY CD	1.04500	09/23/04	50,000,000.00	50,000,580.18	49,937,700.00
PSI	NTRD	YANK1	60969	BK OF MONTREAL CHICAGO CD	1.12500	10/07/04	50,000,000.00	50,001,353.36	49,937,810.00
PSI	NTRD	YANK1	60970	BK OF MONTREAL CHICAGO CD	1.09000	09/07/04	50,000,000.00	50,000,940.07	49,953,745.00
PSI	NTRD	YANK1	60982	BK OF NOVA SCOTIA PORTLAND CD	1.13000	10/07/04	50,000,000.00	50,001,325.06	49,938,500.00
PSI	NTRD	YANK1	60986	UBS AG CD	1.05000	07/06/04	50,000,000.00	50,000,069.26	49,998,057.00
PSI	NTRD	YANK1	61011	TORONTO DOMINION BK NY CD	1.08500	09/09/04	25,000,000.00	25,000,241.93	24,975,965.00
PSI	NTRD	YANK1	61047	ROYAL BK OF CANADA NY CD	1.21000	03/14/05	25,000,000.00	24,975,173.85	24,835,597.50
PSI	NTRD	YANK1	61058	ROYAL BK OF SCOTLAND PLC NY CD	1.06000	07/30/04	50,000,000.00	50,000,401.53	49,989,890.00
PSI	NTRD	YANK1	61118	ROYAL BK OF SCOTLAND PLC NY CD	1.06000	07/30/04	50,000,000.00	49,999,796.72	49,989,890.00
PSI	NTRD	YANK1	61144	BK OF MONTREAL CHICAGO CD	1.09000	08/16/04	50,000,000.00	50,000,628.31	49,977,635.00
PSI	NTRD	YANK1	61170	SVENSKA HANDELSBANKEN NY CD	1.07000	07/20/04	50,000,000.00	50,000,131.59	49,993,540.00
PSI	NTRD	YANK1	61192	SOCIETE GENERALE NY CD	1.11000	08/23/04	50,000,000.00	50,000,733.38	49,975,825.00
PSI	NTRD	YANK1	61201	ROYAL BK OF SCOTLAND PLC NY CD	1.06000	07/30/04	25,000,000.00	24,999,590.70	24,994,945.00
PSI	NTRD	YANK1	61229	BNP PARIBAS SF CD	1.13000	08/30/04	50,000,000.00	50,000,827.21	49,974,400.00
PSI	NTRD	YANK1	61233	SVENSKA HANDELSBANKEN NY CD	1.06000	07/20/04	25,000,000.00	24,999,996.71	24,996,632.50
PSI	NTRD	YANK1	61234	SOCIETE GENERALE NY CD	1.07500	07/28/04	50,000,000.00	50,000,186.99	49,991,165.00
PSI	NTRD	YANK1	61257	BNP PARIBAS SF CD	1.72500	05/03/05	50,000,000.00	50,004,176.78	49,752,557.50
PSI	NTRD	YANK1	61266	BNP PARIBAS NY CD	1.07500	08/02/04	44,000,000.00	44,000,195.01	43,985,594.40
PSI	NTRD	YANK1	61556	ABN AMRO BK NV CHICAGO CD	1.09000	07/12/04	50,000,000.00	50,000,076.31	49,996,485.00
PSI	NTRD	YANK1	61667	BK OF NOVA SCOTIA NY CD	1.44000	09/17/04	50,000,000.00	50,001,079.60	49,985,725.00
PSI	NTRD	YANK1	61678	BNP PARIBAS SF CD	1.46500	09/24/04	50,000,000.00	50,001,176.18	49,987,445.00
PSI	NTRD	YANK1	61689	SVENSKA HANDELSBANKEN NY CD	1.47000	09/27/04	25,000,000.00	25,000,608.79	24,993,820.00
<b>YANK1 Total</b>							<b>1,619,000,000.00</b>	<b>1,619,053,151.37</b>	<b>1,616,106,875.65</b>
				<b>PSI-NTRD Total</b>			<b>15,445,627,891.18</b>	<b>15,447,358,377.53</b>	<b>15,402,997,750.84</b>
				<b>PSI Historical Cost</b>				<b>15,464,379,714.98</b>	

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SPI	AST	BOND	10283	U.S.T. BOND	10.37500	11/15/12	250,000.00	246,928.71	305,312.50
<b>BOND Total</b>							<b>250,000.00</b>	<b>246,928.71</b>	<b>305,312.50</b>
<b>AST - ATTY SETTLEMENT TRUST Total</b>							<b>250,000.00</b>	<b>246,928.71</b>	<b>305,312.50</b>
SPI	BLPSI	TBIL	59995	UST BILL	0.98500	07/01/04	500,000.00	500,000.00	500,000.00
SPI	BLPSI	TBIL	60137	UST BILL	0.94945	07/15/04	500,000.00	499,815.38	499,755.00
SPI	BLPSI	TBIL	60753	UST BILL	0.98901	09/16/04	500,000.00	498,942.31	498,645.00
SPI	BLPSI	TBIL	61497	UST BILL	1.39000	12/02/04	500,000.00	497,026.95	496,515.00
<b>TBIL Total</b>							<b>2,000,000.00</b>	<b>1,995,784.64</b>	<b>1,994,915.00</b>
<b>BLPSI - BLP SCHOOLS SELF INS AUTHORITY Total</b>							<b>2,000,000.00</b>	<b>1,995,784.64</b>	<b>1,994,915.00</b>
SPI	GF	1TRD	2581	FLYING TRIANGLE LOAN	5.50000	12/01/14	175,934.70	175,934.70	175,934.70
SPI	GF	1TRD	2822	FLYING TRIANGLE LOAN	5.50000	01/01/15	177,067.96	177,067.96	177,067.96
SPI	GF	1TRD	3187	FLYING TRIANGLE LOAN	5.50000	02/01/15	59,322.34	59,322.34	59,322.34
SPI	GF	1TRD	3463	FLYING TRIANGLE LOAN	5.50000	03/01/15	238,819.78	238,819.78	238,819.78
SPI	GF	1TRD	12057	FLYING TRIANGLE LOAN	5.50000	04/01/17	160,295.63	160,295.63	160,295.63
SPI	GF	1TRD	14004	FLYING TRIANGLE 1ST	5.50000	08/01/12	60,490.41	60,490.41	60,490.41
SPI	GF	1TRD	15858	FLYING TRIANGLE 1ST	5.50000	07/01/13	44,704.01	44,704.01	44,704.01
SPI	GF	1TRD	16864	FLYING TRIANGLE 1ST	5.50000	01/01/14	124,011.33	124,011.33	124,011.33
SPI	GF	1TRD	17270	FLYING TRIANGLE 1ST	5.50000	04/01/14	194,823.86	194,823.86	194,823.86
SPI	GF	1TRD	17567	FLYING TRIANGLE SLUSHER	4.50000	04/24/14	262,500.00	262,500.00	262,500.00
SPI	GF	1TRD	17795	FLYING TRIANGLE 1ST	5.50000	05/01/14	70,775.10	70,775.10	70,775.10
<b>1TRD Total</b>							<b>1,568,745.12</b>	<b>1,568,745.12</b>	<b>1,568,745.12</b>
SPI	GF	2TRD	2538	ABALONE COVE LOAN	6.82500	12/01/04	8,914.25	8,914.25	8,914.25
<b>2TRD Total</b>							<b>8,914.25</b>	<b>8,914.25</b>	<b>8,914.25</b>
SPI	GF	LTBD	7563	CI BOND 2608	7.00000	01/02/05	81,615.54	81,615.54	84,452.50
SPI	GF	LTBD	35272	RPV TAX ALLOCATION BOND	5.00000	09/02/21	5,455,000.00	5,455,000.00	5,455,000.00
<b>LTBD Total</b>							<b>5,536,615.54</b>	<b>5,536,615.54</b>	<b>5,539,452.50</b>
<b>GF - GENERAL FUND Total</b>							<b>7,114,274.91</b>	<b>7,114,274.91</b>	<b>7,117,111.87</b>
SPI	LAUSDK	FFCB	55846	FFCB	2.37500	10/01/04	50,000,000.00	50,136,056.34	50,125,000.00
SPI	LAUSDK	FFCB	55847	FFCB	2.37500	10/01/04	36,308,000.00	36,404,034.66	36,398,770.00
<b>FFCB Total</b>							<b>86,308,000.00</b>	<b>86,540,091.00</b>	<b>86,523,770.00</b>
SPI	LAUSDK	FHLB	55734	FHLB	1.87500	02/15/05	50,000,000.00	50,085,875.00	50,015,625.00
SPI	LAUSDK	FHLB	55735	FHLB	1.87500	02/15/05	33,230,000.00	33,287,072.52	33,240,384.38
SPI	LAUSDK	FHLB	55736	FHLB	1.87500	02/15/05	10,000,000.00	10,016,563.90	10,003,125.00
SPI	LAUSDK	FHLB	55739	FHLB	1.62500	04/15/05	48,400,000.00	48,407,593.34	48,248,750.00

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SPI	LAUSD	FHLB	55740	FHLB	1.62500	04/15/05	34,700,000.00	34,704,666.27	34,591,562.50
		<b>FHLB Total</b>					176,330,000.00	176,501,771.03	176,099,446.88
SPI	LAUSD	FHLM	55737	FHLM	1.87500	01/15/05	43,000,000.00	43,079,764.05	43,026,875.00
SPI	LAUSD	FHLM	55738	FHLM	1.87500	01/15/05	50,000,000.00	50,092,748.90	50,031,250.00
SPI	LAUSD	FHLM	55800	FHLM	3.25000	11/15/04	50,000,000.00	50,343,834.42	50,328,125.00
SPI	LAUSD	FHLM	55803	FHLM	3.25000	11/15/04	39,500,000.00	39,771,629.19	39,759,218.75
		<b>FHLM Total</b>					182,500,000.00	183,287,976.56	183,145,468.75
SPI	LAUSD	FNMA	55773	FNMA	1.87500	12/15/04	50,000,000.00	50,077,671.73	50,062,500.00
SPI	LAUSD	FNMA	55774	FNMA	1.87500	12/15/04	40,300,000.00	40,362,603.41	40,350,375.00
		<b>FNMA Total</b>					90,300,000.00	90,440,275.14	90,412,875.00
SPI	LAUSD	NOTE	55776	USTN	1.50000	02/28/05	43,500,000.00	43,510,223.48	43,418,437.50
SPI	LAUSD	NOTE	55877	USTN	2.12500	08/31/04	50,000,000.00	50,076,764.72	50,078,125.00
SPI	LAUSD	NOTE	55878	USTN	2.12500	08/31/04	37,300,000.00	37,357,266.48	37,358,281.25
SPI	LAUSD	NOTE	55881	USTN	2.25000	07/31/04	50,000,000.00	50,043,655.82	50,046,875.00
SPI	LAUSD	NOTE	55882	USTN	2.25000	07/31/04	37,000,000.00	37,032,305.30	37,034,687.50
		<b>NOTE Total</b>					217,800,000.00	218,020,215.80	217,936,406.25
SPI	LAUSD	SLMA	55775	SLMA	2.00000	03/15/05	50,000,000.00	50,138,933.02	50,031,250.00
SPI	LAUSD	SLMA	55798	SLMA	3.37500	07/15/04	50,000,000.00	50,039,515.21	50,031,250.00
SPI	LAUSD	SLMA	55799	SLMA	3.37500	07/15/04	36,500,000.00	36,528,846.11	36,522,812.50
		<b>SLMA Total</b>					136,500,000.00	136,707,294.34	136,585,312.50
		<b>LAUSD - LAUSD MEASURE K Total</b>					<b>889,738,000.00</b>	<b>891,497,623.87</b>	<b>890,703,279.38</b>
SPI	MAST	BOND	10524	USTB	10.37500	11/15/12	75,000.00	74,073.69	91,593.75
SPI	MAST	BOND	18810	USTB	7.25000	05/15/16	85,000.00	87,561.90	102,770.31
		<b>BOND Total</b>					160,000.00	161,635.59	194,364.06
		<b>MAST - MGMT ATTY SETTLEMENT TOTAL Total</b>					<b>160,000.00</b>	<b>161,635.59</b>	<b>194,364.06</b>
SPI	SANIT	FFCB	59996	FFCB (CALLABLE)	4.00000	01/05/09	165,000.00	164,851.08	163,865.63
		<b>FFCB Total</b>					165,000.00	164,851.08	163,865.63
SPI	SANIT	FHLB	58460	FHLB (CALLABLE)	4.15000	09/09/08	365,000.00	365,000.00	365,912.50
SPI	SANIT	FHLB	61510	FHLB (CALLABLE)	4.75000	06/23/09	170,000.00	170,000.00	172,018.75
		<b>FHLB Total</b>					535,000.00	535,000.00	537,931.25
SPI	SANIT	FNMA	43412	FNMA	7.12500	02/15/05	260,000.00	259,482.10	268,450.00
SPI	SANIT	FNMA	56407	FNMA	3.71000	04/30/08	12,000.00	12,000.00	11,936.25
SPI	SANIT	FNMA	58039	FNMA	3.57000	08/06/08	272,000.00	272,000.00	268,345.00

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SPI	SANIT	FNMA	58661	FNMA	4.45000	09/30/08	228,000.00	228,000.00	229,282.50
SPI	SANIT	FNMA	59555	FNMA	4.06000	12/16/08	7,000.00	7,000.00	6,978.13
SPI	SANIT	FNMA	59962	FNMA	4.04000	01/20/09	656,000.00	656,000.00	652,925.00
SPI	SANIT	FNMA	59998	FNMA	4.10000	01/20/09	640,000.00	640,000.00	638,400.00
<b>FNMA Total</b>							<b>2,075,000.00</b>	<b>2,074,482.10</b>	<b>2,076,316.88</b>
SPI	SANIT	NOTE	48628	USTN	6.50000	08/15/05	111,000.00	113,219.46	116,307.19
SPI	SANIT	NOTE	49241	USTN	4.62500	05/15/06	162,000.00	164,439.82	167,720.63
SPI	SANIT	NOTE	50261	USTN	3.50000	11/15/06	96,000.00	94,071.17	97,230.00
SPI	SANIT	NOTE	52121	USTN	4.37500	05/15/07	127,000.00	127,474.48	131,286.25
SPI	SANIT	NOTE	54206	USTN	7.00000	07/15/06	129,000.00	139,974.43	139,763.44
SPI	SANIT	NOTE	54207	USTN	5.75000	11/15/05	148,000.00	154,778.78	154,752.50
SPI	SANIT	NOTE	54208	USTN	3.25000	08/15/07	129,000.00	130,140.34	129,120.94
SPI	SANIT	NOTE	54304	USTN	5.87500	11/15/04	221,000.00	224,270.94	224,522.19
SPI	SANIT	NOTE	54317	USTN	3.50000	11/15/06	228,000.00	232,887.43	230,921.25
SPI	SANIT	NOTE	57737	USTN	2.12500	08/31/04	114,000.00	114,213.79	114,178.13
SPI	SANIT	NOTE	57738	USTN	2.00000	11/30/04	110,000.00	110,414.60	110,171.88
SPI	SANIT	NOTE	57739	USTN	1.62500	03/31/05	72,000.00	72,247.99	71,865.00
SPI	SANIT	NOTE	57740	USTN	6.25000	02/15/07	157,000.00	174,493.75	169,658.13
SPI	SANIT	NOTE	57741	USTN	4.37500	05/15/07	162,000.00	172,898.90	167,467.50
SPI	SANIT	NOTE	57742	USTN	3.00000	11/15/07	144,000.00	148,081.05	142,650.00
SPI	SANIT	NOTE	57743	USTN	3.00000	02/15/08	107,000.00	109,938.36	105,528.75
SPI	SANIT	NOTE	57744	USTN	2.62500	05/15/08	107,000.00	108,364.12	103,656.25
SPI	SANIT	NOTE	57745	USTN	1.25000	05/31/05	72,000.00	72,021.32	71,505.00
SPI	SANIT	NOTE	57746	USTN	1.12500	06/30/05	97,000.00	96,836.26	96,120.94
SPI	SANIT	NOTE	57747	USTN	5.75000	11/15/05	87,000.00	92,127.82	90,969.38
SPI	SANIT	NOTE	57748	USTN	5.62500	02/15/06	110,000.00	117,363.45	115,500.00
SPI	SANIT	NOTE	57749	USTN	2.00000	05/15/06	121,000.00	122,053.62	119,563.13
SPI	SANIT	NOTE	57750	USTN	7.00000	07/15/06	165,000.00	182,581.38	178,767.19
SPI	SANIT	NOTE	57751	USTN	3.50000	11/15/06	183,000.00	190,449.25	185,344.69
SPI	SANIT	NOTE	57752	USTN	3.25000	08/15/07	143,000.00	148,259.58	143,134.06
SPI	SANIT	NOTE	57773	USTN	1.12500	06/30/05	111,000.00	110,796.09	109,994.06
SPI	SANIT	NOTE	60932	USTN	1.50000	03/31/06	272,000.00	271,498.56	267,070.00
<b>NOTE Total</b>							<b>3,685,000.00</b>	<b>3,795,896.74</b>	<b>3,754,768.48</b>
<b>SANIT - SANITATION DISTRICT Total</b>							<b>6,460,000.00</b>	<b>6,570,229.92</b>	<b>6,532,882.24</b>
SPI	SCAQM	CTDQ	27969	S OF C LAIF	0.00000	12/31/04	2,148,550.46	2,148,550.46	2,148,550.46
SPI	SCAQM	CTDQ	28730	S OF C LAIF	0.00000	12/31/04	141,252.84	141,252.84	141,252.84
SPI	SCAQM	CTDQ	29584	S OF C LAIF	0.00000	12/31/04	274,110.95	274,110.95	274,110.95
SPI	SCAQM	CTDQ	30644	S OF C LAIF	0.00000	12/31/04	272,689.71	272,689.71	272,689.71
SPI	SCAQM	CTDQ	31540	S OF C LAIF	0.00000	12/31/04	275,823.70	275,823.70	275,823.70

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SPI	SCAQM	CTDQ	32360	S OF C LAIF	0.00000	12/31/04	277,370.57	277,370.57	277,370.57
SPI	SCAQM	CTDQ	33313	S OF C LAIF	0.00000	12/31/04	269,070.75	269,070.75	269,070.75
SPI	SCAQM	CTDQ	34065	S OF C LAIF	0.00000	12/31/04	276,868.88	276,868.88	276,868.88
SPI	SCAQM	CTDQ	34956	S OF C LAIF	0.00000	12/31/04	280,284.81	280,284.81	280,284.81
SPI	SCAQM	CTDQ	35632	S OF C LAIF	0.00000	12/31/04	283,977.33	283,977.33	283,977.33
SPI	SCAQM	CTDQ	36440	S OF C LAIF	0.00000	12/31/04	275,858.99	275,858.99	275,858.99
SPI	SCAQM	CTDQ	37297	S OF C LAIF	0.00000	12/31/04	278,589.62	278,589.62	278,589.62
SPI	SCAQM	CTDQ	38232	S OF C LAIF	0.00000	12/31/04	284,655.28	284,655.28	284,655.28
SPI	SCAQM	CTDQ	38556	S OF C LAIF	0.00000	12/31/04	4,998,000.00	4,998,000.00	4,998,000.00
SPI	SCAQM	CTDQ	38987	S OF C LAIF	0.00000	12/31/04	303,237.61	303,237.61	303,237.61
SPI	SCAQM	CTDQ	39856	S OF C LAIF	0.00000	12/31/04	327,715.76	327,715.76	327,715.76
SPI	SCAQM	CTDQ	40203	S OF C LAIF	0.00000	12/31/04	2,997,000.00	2,997,000.00	2,997,000.00
SPI	SCAQM	CTDQ	40651	S OF C LAIF	0.00000	12/31/04	338,455.53	338,455.53	338,455.53
SPI	SCAQM	CTDQ	41373	S OF C LAIF	0.00000	12/31/04	383,355.75	383,355.75	383,355.75
SPI	SCAQM	CTDQ	42150	S OF C LAIF	0.00000	12/31/04	249,219.92	249,219.92	249,219.92
SPI	SCAQM	CTDQ	42487	S OF C LAIF	0.00000	12/31/04	12,000,000.00	12,000,000.00	12,000,000.00
SPI	SCAQM	CTDQ	43227	S OF C LAIF	0.00000	12/31/04	315,549.21	315,549.21	315,549.21
SPI	SCAQM	CTDQ	44235	S OF C LAIF	0.00000	12/31/04	417,809.52	417,809.52	417,809.52
SPI	SCAQM	CTDQ	45085	S OF C LAIF	0.00000	12/31/04	450,282.68	450,282.68	450,282.68
SPI	SCAQM	CTDQ	46126	S OF C LAIF	0.00000	12/31/04	460,937.14	460,937.14	460,937.14
SPI	SCAQM	CTDQ	47348	S OF C LAIF	0.00000	12/31/04	433,556.17	433,556.17	433,556.17
SPI	SCAQM	CTDQ	48498	S OF C LAIF	0.00000	12/31/04	383,954.85	383,954.85	383,954.85
SPI	SCAQM	CTDQ	49799	S OF C LAIF	0.00000	12/31/04	330,882.23	330,882.23	330,882.23
SPI	SCAQM	CTDQ	50780	S OF C LAIF	0.00000	12/31/04	263,334.33	263,334.33	263,334.33
SPI	SCAQM	CTDQ	51466	S OF C LAIF	0.00000	12/31/04	218,395.70	218,395.70	218,395.70
SPI	SCAQM	CTDQ	52667	S OF C LAIF	0.00000	12/31/04	206,669.35	206,669.35	206,669.35
SPI	SCAQM	CTDQ	53917	S OF C LAIF	0.00000	12/31/04	201,264.73	201,264.73	201,264.73
SPI	SCAQM	CTDQ	55073	S OF C LAIF	0.00000	12/31/04	178,298.59	178,298.59	178,298.59
SPI	SCAQM	CTDQ	55622	S OF C LAIF	0.00000	12/31/04	8,000,000.00	8,000,000.00	8,000,000.00
SPI	SCAQM	CTDQ	56613	S OF C LAIF	0.00000	12/31/04	167,311.06	167,311.06	167,311.06
SPI	SCAQM	CTDQ	58052	S OF C LAIF	0.00000	12/31/04	171,568.16	171,568.16	171,568.16
SPI	SCAQM	CTDQ	59105	S OF C LAIF	0.00000	12/31/04	160,406.73	160,406.73	160,406.73
SPI	SCAQM	CTDQ	60182	S OF C LAIF	0.00000	12/31/04	154,317.15	154,317.15	154,317.15
SPI	SCAQM	CTDQ	61111	S OF C LAIF	0.00000	12/31/04	144,533.84	144,533.84	144,533.84
<b>CTDQ Total</b>							<b>39,595,159.90</b>	<b>39,595,159.90</b>	<b>39,595,159.90</b>
<b>SCAQM - SOUTH COAST AIR QUALITY MGMT Total</b>							<b>39,595,159.90</b>	<b>39,595,159.90</b>	<b>39,595,159.90</b>
SPI	SCP61	FHLB	60904	FHLB (CALLABLE)	2.16000	10/13/06	3,000,000.00	3,000,000.00	2,932,500.00
<b>FHLB Total</b>							<b>3,000,000.00</b>	<b>3,000,000.00</b>	<b>2,932,500.00</b>
<b>SCP61 - SCAQMD GENERAL FUND Total</b>							<b>3,000,000.00</b>	<b>3,000,000.00</b>	<b>2,932,500.00</b>

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCP6F	FHLB	60906	FHLB (CALLABLE)	2.16000	10/13/06	3,000,000.00	3,000,000.00	2,932,500.00
			<b>FHLB Total</b>				<b>3,000,000.00</b>	<b>3,000,000.00</b>	<b>2,932,500.00</b>
			<b>SCP6F - SCAQMD MBILE SOURCE AIR Total</b>				<b>3,000,000.00</b>	<b>3,000,000.00</b>	<b>2,932,500.00</b>
SPI	SCU5F	FHLB	60905	FHLB (CALLABLE)	2.16000	10/13/06	3,000,000.00	3,000,000.00	2,932,500.00
			<b>FHLB Total</b>				<b>3,000,000.00</b>	<b>3,000,000.00</b>	<b>2,932,500.00</b>
			<b>SCU5F - SCAQMD CLEAN FUEL PROGRAM FUND Total</b>				<b>3,000,000.00</b>	<b>3,000,000.00</b>	<b>2,932,500.00</b>
SPI	SLIM	CTDQ	22101	S OF C LAIF	0.00000	12/31/04	7,000,000.00	7,000,000.00	7,000,000.00
SPI	SLIM	CTDQ	23208	S OF C LAIF	0.00000	12/31/04	27,081.03	27,081.03	27,081.03
SPI	SLIM	CTDQ	23842	S OF C LAIF	0.00000	12/31/04	83,505.96	83,505.96	83,505.96
SPI	SLIM	CTDQ	24459	S OF C LAIF	0.00000	12/31/04	94,996.78	94,996.78	94,996.78
SPI	SLIM	CTDQ	25326	S OF C LAIF	0.00000	12/31/04	104,088.41	104,088.41	104,088.41
SPI	SLIM	CTDQ	26241	S OF C LAIF	0.00000	12/31/04	110,715.07	110,715.07	110,715.07
SPI	SLIM	CTDQ	27270	S OF C LAIF	0.00000	12/31/04	117,811.43	117,811.43	117,811.43
SPI	SLIM	CTDQ	28140	S OF C LAIF	0.00000	12/31/04	118,831.50	118,831.50	118,831.50
SPI	SLIM	CTDQ	28986	S OF C LAIF	0.00000	12/31/04	117,968.90	117,968.90	117,968.90
SPI	SLIM	CTDQ	29917	S OF C LAIF	0.00000	12/31/04	115,386.18	115,386.18	115,386.18
SPI	SLIM	CTDQ	31093	S OF C LAIF	0.00000	12/31/04	114,884.96	114,884.96	114,884.96
SPI	SLIM	CTDQ	31850	S OF C LAIF	0.00000	12/31/04	119,214.46	119,214.46	119,214.46
SPI	SLIM	CTDQ	32655	S OF C LAIF	0.00000	12/31/04	120,967.08	120,967.08	120,967.08
SPI	SLIM	CTDQ	33599	S OF C LAIF	0.00000	12/31/04	119,698.34	119,698.34	119,698.34
SPI	SLIM	CTDQ	34231	S OF C LAIF	0.00000	12/31/04	124,159.87	124,159.87	124,159.87
SPI	SLIM	CTDQ	35220	S OF C LAIF	0.00000	12/31/04	128,393.89	128,393.89	128,393.89
SPI	SLIM	CTDQ	35952	S OF C LAIF	0.00000	12/31/04	130,900.85	130,900.85	130,900.85
SPI	SLIM	CTDQ	36773	S OF C LAIF	0.00000	12/31/04	129,716.18	129,716.18	129,716.18
SPI	SLIM	CTDQ	37638	S OF C LAIF	0.00000	12/31/04	132,118.17	132,118.17	132,118.17
SPI	SLIM	CTDQ	38537	S OF C LAIF	0.00000	12/31/04	134,992.32	134,992.32	134,992.32
SPI	SLIM	CTDQ	39281	S OF C LAIF	0.00000	12/31/04	132,458.88	132,458.88	132,458.88
SPI	SLIM	CTDQ	40072	S OF C LAIF	0.00000	12/31/04	124,940.21	124,940.21	124,940.21
SPI	SLIM	CTDQ	40891	S OF C LAIF	0.00000	12/31/04	125,249.17	125,249.17	125,249.17
SPI	SLIM	CTDQ	41416	S OF C LAIF	0.00000	12/31/04	124,689.59	124,689.59	124,689.59
SPI	SLIM	CTDQ	42149	S OF C LAIF	0.00000	12/31/04	132,997.69	132,997.69	132,997.69
SPI	SLIM	CTDQ	43226	S OF C LAIF	0.00000	12/31/04	140,793.36	140,793.36	140,793.36
SPI	SLIM	CTDQ	44234	S OF C LAIF	0.00000	12/31/04	152,132.72	152,132.72	152,132.72
SPI	SLIM	CTDQ	45086	S OF C LAIF	0.00000	12/31/04	164,017.17	164,017.17	164,017.17
SPI	SLIM	CTDQ	46123	S OF C LAIF	0.00000	12/31/04	167,897.97	167,897.97	167,897.97
SPI	SLIM	CTDQ	47347	S OF C LAIF	0.00000	12/31/04	157,924.35	157,924.35	157,924.35
SPI	SLIM	CTDQ	48499	S OF C LAIF	0.00000	12/31/04	139,856.90	139,856.90	139,856.90
SPI	SLIM	CTDQ	49798	S OF C LAIF	0.00000	12/31/04	120,525.01	120,525.01	120,525.01



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SPI	SLIM	CTDQ	50781	S OF C LAIF	0.00000	12/31/04	95,920.45	95,920.45	95,920.45
SPI	SLIM	CTDQ	51467	S OF C LAIF	0.00000	12/31/04	79,551.40	79,551.40	79,551.40
SPI	SLIM	CTDQ	52668	S OF C LAIF	0.00000	12/31/04	75,280.03	75,280.03	75,280.03
SPI	SLIM	CTDQ	53918	S OF C LAIF	0.00000	12/31/04	73,311.38	73,311.38	73,311.38
SPI	SLIM	CTDQ	55074	S OF C LAIF	0.00000	12/31/04	64,945.89	64,945.89	64,945.89
SPI	SLIM	CTDQ	56612	S OF C LAIF	0.00000	12/31/04	54,630.76	54,630.76	54,630.76
SPI	SLIM	CTDQ	58053	S OF C LAIF	0.00000	12/31/04	49,631.21	49,631.21	49,631.21
SPI	SLIM	CTDQ	59106	S OF C LAIF	0.00000	12/31/04	46,406.36	46,406.36	46,406.36
SPI	SLIM	CTDQ	60183	S OF C LAIF	0.00000	12/31/04	44,644.62	44,644.62	44,644.62
SPI	SLIM	CTDQ	61110	S OF C LAIF	0.00000	12/31/04	41,814.26	41,814.26	41,814.26
<b>CTDQ Total</b>							<b>11,455,050.76</b>	<b>11,455,050.76</b>	<b>11,455,050.76</b>
<b>SLIM - SCHOOLS LINKED INSURANCE MGMT Total</b>							<b>11,455,050.76</b>	<b>11,455,050.76</b>	<b>11,455,050.76</b>
SPI	SSTF	BOND	40242	USTB	11.25000	02/15/15	225,000.00	229,386.29	347,132.81
<b>BOND Total</b>							<b>225,000.00</b>	<b>229,386.29</b>	<b>347,132.81</b>
<b>SSTF - SILCOTT SETTLEMENT TRUST Total</b>							<b>225,000.00</b>	<b>229,386.29</b>	<b>347,132.81</b>
SPI	WASIA	CTDQ	22460	S OF C LAIF	0.00000	12/31/04	7,000,000.00	7,000,000.00	7,000,000.00
SPI	WASIA	CTDQ	23844	S OF C LAIF	0.00000	12/31/04	73,432.18	73,432.18	73,432.18
SPI	WASIA	CTDQ	24460	S OF C LAIF	0.00000	12/31/04	88,299.86	88,299.86	88,299.86
SPI	WASIA	CTDQ	25245	S OF C LAIF	0.00000	12/31/04	96,741.95	96,741.95	96,741.95
SPI	WASIA	CTDQ	26250	S OF C LAIF	0.00000	12/31/04	102,900.92	102,900.92	102,900.92
SPI	WASIA	CTDQ	26945	S OF C LAIF	0.00000	12/31/04	109,496.42	109,496.42	109,496.42
SPI	WASIA	CTDQ	28143	S OF C LAIF	0.00000	12/31/04	110,444.50	110,444.50	110,444.50
SPI	WASIA	CTDQ	28732	S OF C LAIF	0.00000	12/31/04	109,642.78	109,642.78	109,642.78
SPI	WASIA	CTDQ	29586	S OF C LAIF	0.00000	12/31/04	107,242.35	107,242.35	107,242.35
SPI	WASIA	CTDQ	30647	S OF C LAIF	0.00000	12/31/04	106,776.50	106,776.50	106,776.50
SPI	WASIA	CTDQ	31539	S OF C LAIF	0.00000	12/31/04	110,800.43	110,800.43	110,800.43
SPI	WASIA	CTDQ	32361	S OF C LAIF	0.00000	12/31/04	112,429.36	112,429.36	112,429.36
SPI	WASIA	CTDQ	33315	S OF C LAIF	0.00000	12/31/04	111,250.16	111,250.16	111,250.16
SPI	WASIA	CTDQ	34059	S OF C LAIF	0.00000	12/31/04	115,396.80	115,396.80	115,396.80
SPI	WASIA	CTDQ	34957	S OF C LAIF	0.00000	12/31/04	119,331.99	119,331.99	119,331.99
SPI	WASIA	CTDQ	35633	S OF C LAIF	0.00000	12/31/04	121,662.01	121,662.01	121,662.01
SPI	WASIA	CTDQ	36439	S OF C LAIF	0.00000	12/31/04	120,560.95	120,560.95	120,560.95
SPI	WASIA	CTDQ	37287	S OF C LAIF	0.00000	12/31/04	122,793.41	122,793.41	122,793.41
SPI	WASIA	CTDQ	38231	S OF C LAIF	0.00000	12/31/04	125,464.71	125,464.71	125,464.71
SPI	WASIA	CTDQ	38988	S OF C LAIF	0.00000	12/31/04	123,110.08	123,110.08	123,110.08
SPI	WASIA	CTDQ	39857	S OF C LAIF	0.00000	12/31/04	116,122.07	116,122.07	116,122.07
SPI	WASIA	CTDQ	40652	S OF C LAIF	0.00000	12/31/04	116,409.22	116,409.22	116,409.22
SPI	WASIA	CTDQ	41374	S OF C LAIF	0.00000	12/31/04	121,913.10	121,913.10	121,913.10

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	WASIA	CTDQ	42151	S OF C LAIF	0.00000	12/31/04	130,096.85	130,096.85	130,096.85
SPI	WASIA	CTDQ	43228	S OF C LAIF	0.00000	12/31/04	137,722.35	137,722.35	137,722.35
SPI	WASIA	CTDQ	44236	S OF C LAIF	0.00000	12/31/04	148,814.38	148,814.38	148,814.38
SPI	WASIA	CTDQ	45087	S OF C LAIF	0.00000	12/31/04	160,439.61	160,439.61	160,439.61
SPI	WASIA	CTDQ	46124	S OF C LAIF	0.00000	12/31/04	164,235.76	164,235.76	164,235.76
SPI	WASIA	CTDQ	47346	S OF C LAIF	0.00000	12/31/04	154,479.69	154,479.69	154,479.69
SPI	WASIA	CTDQ	48500	S OF C LAIF	0.00000	12/31/04	136,806.32	136,806.32	136,806.32
SPI	WASIA	CTDQ	49797	S OF C LAIF	0.00000	12/31/04	117,896.11	117,896.11	117,896.11
SPI	WASIA	CTDQ	50782	S OF C LAIF	0.00000	12/31/04	93,828.22	93,828.22	93,828.22
SPI	WASIA	CTDQ	51468	S OF C LAIF	0.00000	12/31/04	77,816.21	77,816.21	77,816.21
SPI	WASIA	CTDQ	52669	S OF C LAIF	0.00000	12/31/04	73,638.02	73,638.02	73,638.02
SPI	WASIA	CTDQ	53919	S OF C LAIF	0.00000	12/31/04	71,712.31	71,712.31	71,712.31
SPI	WASIA	CTDQ	55075	S OF C LAIF	0.00000	12/31/04	63,529.28	63,529.28	63,529.28
SPI	WASIA	CTDQ	56614	S OF C LAIF	0.00000	12/31/04	53,439.15	53,439.15	53,439.15
SPI	WASIA	CTDQ	58054	S OF C LAIF	0.00000	12/31/04	48,548.65	48,548.65	48,548.65
SPI	WASIA	CTDQ	59107	S OF C LAIF	0.00000	12/31/04	45,394.14	45,394.14	45,394.14
SPI	WASIA	CTDQ	60184	S OF C LAIF	0.00000	12/31/04	43,670.82	43,670.82	43,670.82
SPI	WASIA	CTDQ	61112	S OF C LAIF	0.00000	12/31/04	40,902.21	40,902.21	40,902.21
<b>CTDQ Total</b>							<u>11,205,191.83</u>	<u>11,205,191.83</u>	<u>11,205,191.83</u>
<b>WASIA - WHITTIER AREA SCHOOLS INS AUTHORITY Total</b>							<u>11,205,191.83</u>	<u>11,205,191.83</u>	<u>11,205,191.83</u>
<b>SPI Total</b>							<u>977,202,677.40</u>	<u>979,071,266.42</u>	<u>978,247,900.35</u>
<b>SPI Historical Cost</b>							<u><u>988,549,583.53</u></u>		

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ISSUE DATE	FUND TITLE	FUND BALANCE
07/02/97	COUNTY OF LOS ANGELES - COMMERCIAL PAPER PROGRAM	<u>\$5,238,414.96</u>
	BANKERS TRUST CORP. - TRUSTEE TOTAL	<u><u>\$5,238,414.96</u></u> (1)

**NOTE:**

- (1) May 31, 2004
- (2) April 30, 2004
- (3) March 31, 2004
- (4) February 29, 2004
- (5) January 31, 2004
- (6) December 31, 2003
- (7) August 31, 2003

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ISSUE DATE	FUND TITLE	FUND BALANCE
12/11/85	ANDERSON GALLERY & JAPANESE PAV. MUSEUM	\$1,921,703.77
12/11/96	CFD #2/CI 2656-M SERIES A & B	768,523.92
	FLOOD CONTROL REFUNDING SER 2003A	2,492.97
	HIGH DESERT HOSPITAL	0.00
05/15/93	LANCASTER FIRE DEPARTMENT	1,907,095.39
12/09/99	LANCASTER LIBRARY	266,112.50
05/01/93	LANCASTER SHERIFF	1,973,604.63
08/01/93	LOS ANGELES COUNTY FLOOD CONTROL REFUNDING	0.00
12/11/86	LOS ANGELES COUNTY PENSION OBLIGATION CERTIF.	2,793,158.36
05/01/96	LOS ANGELES COUNTY PENSION OBLIGATION REFUNDING	47,838,384.83
10/15/96	MULTIPLE CAP V SER A	8,790,869.15
06/03/97	MULTIPLE CAP V SER B	15,464,454.31
04/01/00	MULTIPLE CAP VI SER A	12,906,799.04
08/13/87	PITCHESS RANCHO CO-GENERATION PROJECT	0.00
02/01/87	PUBLIC PROPERTIES 1987 (LACERA)	13,847,312.35
11/01/00	LAC-CAL 2000, SER A	2,384,446.25
	C.I. 2658M	304,595.73
	BNY WESTERN TRUST - TRUSTEE SUBTOTAL	\$111,169,553.20 (1)

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ISSUE DATE	FUND TITLE	FUND BALANCE
	L.A. COUNTY SCHOOLS PFP 1998 SER B	1,137.62
	ROSEMEAD ELEM SD COP 1996	194,212.90
	LACOE PROJ AND LEASE PYMT FD	724,882.50
	LACCD 2001A - INTEREST AND PRINCIPAL	0.00
	LACCD 2003 SER A, B & C INT FD	<u>1.00</u>
	BNY WESTERN TRUST - SCHOOLS SUBTOTAL	<u>920,234.02</u>
	BNY WESTERN TRUST - TRUSTEE TOTAL	<u><u>\$112,089,787.22</u></u>

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ISSUE DATE	FUND TITLE	FUND BALANCE
11/01/00	ANTELOPE VALLEY COURTHOUSE 2000 COP SERIES A	\$17,117,193.29
12/01/98	DISNEY PROJECT (Partial Refund), 1998	5,866,989.63
02/09/93	DISNEY PROJECT, 1993	7,165,020.67
	LAC-CAL 2002, SER A	4,563,699.67
07/01/93	MARINA DEL REY FINANCING, SERIES A	26,390,916.61
11/01/97	MASTER REFUNDING 1997, SERIES A	20,548,731.49
12/09/92	MASTER REFUNDING PROJECT, 1992	15,229,400.53
	MASTER REFUNDING 2002, SERIES A	3,028,909.33
12/01/93	MULTIPLE CAPITAL FACILITIES PROJECT IV	29,714,914.03
12/11/96	COMMUNITY FACILITIES DIST. NO. 2	1,087,371.09
	COMMUNITY FACILITIES DIST. NO. 3	12,156,685.30
05/19/94	COMMUNITY FACILITIES DIST. NO. 5	10,806,174.58
	COMMUNITY FACILITIES DIST. NO. 7	0.00
	ENERGY SAVING EQUIPMENT PROJECT 1995	0.00
08/01/96	MASTER REFUNDING PROJECT 1996 SER A & B	97,624,700.44
1994	PENSION OBLIGATION BONDS 1994 SER A, C & D	218,704,612.90
11/19/97	REGIONAL PARK & OPEN SPACE DIST AUTHORITY FUNDS	<u>136,939,913.82</u>
	U.S. BANK TRUST - TRUSTEE TOTAL	<u>\$606,945,233.38</u> (1)

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ISSUE DATE	FUND TITLE	FUND BALANCE
	ABC USD 1997 SER B	\$0.00 (2)
	ABC USD 2003 GO REF SER A	18,307,627.33
	ACTON AGUA DULCE 1999A COP	181,189.35
	ARCADIA USD 1993A GOB	0.00 (2)
	ALHAMBRA CITY ELEM 1999A GOB	0.00 (2)
	AZUSA USD 2002 SER A	0.00 (2)
	CENTINELA VALLEY UNION HSD GOB 2000 A&B	19,423,849.67 (4)
	CENTINELA VALLEY UNION SD GOB 2002 A	0.00 (2)
	CULVER CITY SD ELEC96 SER 1999	0.00 (2)
	DOWNEY USD GOB 96 SER A	1.00
	DOWNEY USD GOB 96 SER D	0.00 (2)
	DUARTE USD 1998 SER B & C	0.00 (2)
	INGLEWOOD USD 2000 COP SER B	5.91
	L.A. COUNTY SCHOOLS PFP 1999 COP SER A	376.85
	L.A. COUNTY SCHOOLS PFP 2000 COP SER A	930,060.54
	L.A. COUNTY SCHOOLS PFP 2000 COP SER C	0.09 (4)
	LANCASTER SD ELEC 1999 SER A	0.00 (2)
	LAS VIRGENES USD ELEC 1997 SER A, B AND D	<u>14,932,894.90</u>
	U.S. BANK SCHOOLS - SUB TOTAL	\$53,776,005.64

LOS ANGELES COUNTY TREASURER  
 TRUSTEE & MANAGED FUNDS  
 AS OF 06/30/04  
 TRUSTEE: U.S. BANK  
 ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
	LITTLE LAKE SD 1993	0.00 (4)
	LITTLE LAKE SD 2000 SER A	0.00 (2)
	LITTLE LAKE SD 2002 SER B	0.00 (2)
	LONG BEACH USD GOB ELEC 1999 SER A & B	0.00 (2)
	PASADENA CCD 1993 SERIES A	0.00 (3)
	PASADENA USD ELEC 1997 SER B	0.00 (2)
	PASADENA CCD GOB ELEC 2002 SER A	258,641.16 (6)
	POMONA USD GOB 2000 SER A	0.00 (2)
	POMONA USD 1991	0.00 (2)
	POMONA USD GOB SER A,B,C,D 1998	23,579,139.49
	POOLED CAP. PROJ. LOCAL AGENCIES 1997 SER A	0.00
	POOLED CAP. PROJ. LYNWOOD 1997 SER C	15.90
	POOLED CAP. PROJ. MONTEBELLO 1998 SER A	103.17
	POOLED TRAN 2000-2001COST OF DELIVERY	0.00
	U.S. BANK SCHOOLS - SUB TOTAL	\$23,837,899.72



LOS ANGELES COUNTY TREASURER  
 TRUSTEE & MANAGED FUNDS  
 AS OF 06/30/04  
 TRUSTEE: U.S. BANK  
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ISSUE DATE	FUND TITLE	FUND BALANCE
	SANTA CLARITA CCD GOB ELEC 2001 SER 2002	0.00 (2)
	SANTA MONICA/MALIBU USD SER 1999	0.00 (2)
	SANTA MONICA/MALIBU USD SER 2001	0.00 (4)
	SANTA MONICA COMMUNITY COLLEGE 1992A	0.00 (5)
	SANTA MONICA COMMUNITY COLLEGE 2002 SER A	0.00 (2)
	SAUGUS UNION HSD 1993A GOB	0.00 (2)
	SOUTH PASADENA USD ELEC 1995 SER C	0.00 (2)
	SUPERINTENDENT OF SCHOOLS 1998 SER A	0.00 (2)
	WALNUT VALLEY USD GOB 2000 SER A	0.00 (2)
	WEST COVINA 2000 GOB SER A, B & C	19,738,381.49 (7)
	WEST COVINA GOB REFUNDING SER A	0.00 (2)
	WHITTIER CITY SD GOB 2000 ELEC SER B & C	0.00 (2)
	WHITTIER UNION HSD ELEC 1999 SER A	0.00 (2)
	WISEBURN SD ELEC 1997 SER 1999 A	0.00 (2)
	U.S. BANK SCHOOLS - SUB TOTAL	<u>\$19,738,381.49</u>
	U.S. BANK SCHOOLS - TOTAL	<u><u>\$97,352,286.85</u></u>

LOS ANGELES COUNTY TREASURER  
 TRUSTEE & MANAGED FUNDS  
 AS OF 06/30/04  
 TRUSTEE: GREAT WEST LIFE  
 ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
HORIZONS - DEFERRED COMPENSATION & THRIFT ACCOUNT		
	Artisan Mid Cap Fund	\$30,991,771.68
	Capital Guardian International (NON US)	13,787,691.77
	Delaware International Equity Fund	61,833,207.39
	DIA Medium Size Company fund	376,093,955.94
	Los Angeles County Holding Account	754,710.15
	Los Angeles County Investment Fund	5,402,070.29
	Los Angeles County Stable Income Fund	1,504,307,953.75
	Pimco High Yield Fund-Institutional	27,034,843.13
	Pre-Assembled Portfolio A	29,443,383.08
	Pre-Assembled Portfolio B	16,386,371.07
	Pre-Assembled Portfolio C	37,079,816.56
	Pre-Assembled Portfolio D	155,197,931.19
	Pre-Assembled Portfolio E	74,779,829.30
	Putnam High Yeild Advantage Fund	1.64
	Small Cap Equity Managed by Brandywine	237,904,327.67
	State Street S & P 500 Flagship Series C	480,447,171.74
	Washington Mutual Bank Fund	64,963,193.05
		<u>\$3,116,408,229.40</u>

LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF 06/30/04  
TRUSTEE: LOS ANGELES COUNTY  
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ISSUE DATE	FUND TITLE	FUND BALANCE
	LOS ANGELES COMMUNITY COLLEGE (LACC)	87,300.71
	SPECIAL SAFEKEEPING (KNOX-KEENE)	302,478.92
	SPECIAL SAFEKEEPING II (PHILIP MORRIS)	<u>201,710,400.69</u>
	TREASURER TOTAL	<u><u>202,100,180.32</u></u>

LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF 06/30/04  
MANAGER: PUBLIC FINANCIAL MANAGEMENT  
ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
ALLIANCE OF SCHOOLS COOPERATIVE INSURANCE PROGRAM		
	INVESTMENTS	\$71,010,000.00
	CASH AND EQUIVALENTS	<u>8,398.80</u>
	PFM - TRUSTEE TOTAL	<u><u>\$71,018,398.80</u></u>

LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF 06/30/04  
MANAGER: TCW  
ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
LOS ANGELES UNIFIED SCHOOL DISTRICT - Annuity Reserve Fund		
	INVESTMENTS	\$0.00
	CASH EQUIVALENTS	<u>608,016.27</u>
	TCW - TOTAL MANAGED FUNDS	<u><u>\$608,016.27</u></u>

LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF 06/30/04  
TRUSTEE: UNION BANK  
ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
	LAC-CAL 1998, SERIES B	0.00 (1)
	LAC-CAL 2001, SERIES A	4,738,540.96 (1)
	EAST WHITTIER CITY SD 1997 SER A	<u>1.00</u>
		<u><u>\$4,738,541.96</u></u>

LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF 06/30/04  
TRUSTEE: WELLS FARGO BANK  
ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
01/27/93	CONCERT HALL GIFT ASSIGNMENT	\$4,729,256.31
11/01/99	LAC-CAL 1999, SERIES A	1,019,500.95
	LAUSD 2000D ESCROW FUND	<u>104,718,030.89</u>
	WELLS FARGO BANK - TRUSTEE TOTAL	<u><u>\$110,466,788.15</u></u> (1)

**Los Angeles County Treasurer**  
**Floating Rate Securities - NTRD PSI Non-Trading**  
**As of 06/30/04**  
**Attachment XII**

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
<u>CORPORATE AND AGENCY ISSUED-</u>						
CDFM -						
57864	CHASE MAN BK USA FRN CD	1.11	07/07/04	50,000,000.00	50,000,000.00	Coupon rate=1-month US\$LIBOR -4bp. Cert of Deposit.
57865	CHASE MAN BK USA FRN CD	1.11	07/07/04	35,000,000.00	35,000,000.00	Coupon rate=1-month US\$LIBOR -4bp. Cert of Deposit.
<b>CDFM Totals:</b>				<b>85,000,000.00</b>	<b>85,000,000.00</b>	
CNFM -						
51159	GECC FRN	1.65	03/15/05	25,000,000.00	25,001,805.37	Cpn rate=3mo US\$LIBOR +12.5bp. Iss undr globl MTN Prog.Ser A.Short 1st cpn.
<b>CNFM Totals:</b>				<b>25,000,000.00</b>	<b>25,001,805.37</b>	
FRAQ2-						
52896	FHLB	1.23	08/05/04	50,000,000.00	49,997,606.02	Cpn rate=3mo US\$LIBOR +5bp. Iss'r Opt to flip cpn to 3.75% on 8/5/03. Unsec'd.
57338	FHLB (CALLABLE)	2.27	06/16/06	50,000,000.00	50,000,000.00	Cpn rate=3mo US\$LIBOR +40bp to 6/04; thereafter 2.27%. Unsec'd. Book-entry.
60296	FNMA (CALLABLE)	1.65	02/17/06	50,000,000.00	50,000,000.00	Cpn rate=3mo US\$LIBOR +40bp to 02/05; thereafter 2.5%. Unsec'd. Book entry.
61329	FNMA (CALLABLE)	2.28	05/24/07	50,000,000.00	50,000,000.00	Cpn rate=3mo US\$LIBOR +100bp to 05/05; thereafter 4.17%. Unsec'd. Book entry.
<b>FRAQ2 Totals:</b>				<b>200,000,000.00</b>	<b>199,997,606.02</b>	
<b>CORPORATE AND AGENCY ISSUED TOTAL</b>				<b>310,000,000.00</b>	<b>309,999,411.39</b>	
<u>LOS ANGELES COUNTY ISSUED -</u>						
BAN - LACCAL BANS						
54350	LACCAL BANS	4.00	06/30/05	10,000,000.00	10,000,000.00	6-month U.S. Treasury Bill + 50% at the time of draw. Interest adjusted on Jan 2 and July 1. Interest accrued to that point will be payable on that date. Reset to Bank of America prime rate on the 3rd reset date.
57259	LACCAL BANS	1.51	06/30/05	5,000,000.00	5,000,000.00	
59257	LACCAL BANS	1.51	06/30/06	5,000,000.00	5,000,000.00	
60180	LACCAL BANS	1.46	06/30/06	5,000,000.00	5,000,000.00	
<b>BAN Totals:</b>				<b>25,000,000.00</b>	<b>25,000,000.00</b>	
COP1 - LACCAL MARINA DEL REY SER C						
18535	LACCAL MARINA DEL REY SER C	4.91	08/01/07	15,277,682.84	15,277,682.84	Annual reset based on current 10-year Treasury yield plus 50bp, or 3-month LIBOR plus 50bp with semi-annual payments.
58328	LACCAL MARINA DEL REY SER C	4.91	08/01/07	380.68	380.68	
28344	LACCAL MARINA DEL REY SER C	4.91	08/01/07	318.47	318.47	
28369	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,360.01	1,360.01	
58384	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,022.06	1,022.06	
58425	LACCAL MARINA DEL REY SER C	4.91	08/01/07	357.01	357.01	
58439	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,664.94	1,664.94	
58457	LACCAL MARINA DEL REY SER C	4.91	08/01/07	746.67	746.67	
58472	LACCAL MARINA DEL REY SER C	4.91	08/01/07	178.24	178.24	
58499	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,789.12	1,789.12	
58522	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,970.18	1,970.18	



**Los Angeles County Treasurer**  
**Floating Rate Securities - NTRD PSI Non-Trading**  
**As of 06/30/04**  
**Attachment XII**

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
58614	LACCAL MARINA DEL REY SER C	4.91	08/01/07	454.39	454.39	
58632	LACCAL MARINA DEL REY SER C	4.91	08/01/07	794.94	794.94	
58667	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,575.60	1,575.60	
58698	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,944.70	1,944.70	
58714	LACCAL MARINA DEL REY SER C	4.91	08/01/07	272.71	272.71	
58731	LACCAL MARINA DEL REY SER C	4.91	08/01/07	305.62	305.62	
58754	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,196.02	1,196.02	
58842	LACCAL MARINA DEL REY SER C	4.91	08/01/07	120.21	120.21	
58860	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,085.02	1,085.02	
58865	LACCAL MARINA DEL REY SER C	4.91	08/01/07	375.68	375.68	
58898	LACCAL MARINA DEL REY SER C	4.91	08/01/07	140.88	140.88	
58916	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,142.82	1,142.82	
58934	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,401.31	1,401.31	
58956	LACCAL MARINA DEL REY SER C	4.91	08/01/07	311.45	311.45	
58990	LACCAL MARINA DEL REY SER C	4.91	08/01/07	289.40	289.40	
59084	LACCAL MARINA DEL REY SER C	4.91	08/01/07	70.88	70.88	
59122	LACCAL MARINA DEL REY SER C	4.91	08/01/07	135.31	135.31	
59143	LACCAL MARINA DEL REY SER C	4.91	08/01/07	56,012.03	56,012.03	
59157	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,274.47	1,274.47	
59215	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,123.79	1,123.79	
59229	LACCAL MARINA DEL REY SER C	4.91	08/01/07	531.68	531.68	
59331	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,213.71	1,213.71	
59370	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,915.76	1,915.76	
59432	LACCAL MARINA DEL REY SER C	4.91	08/01/07	666.92	666.92	
59449	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,002.53	1,002.53	
59473	LACCAL MARINA DEL REY SER C	4.91	08/01/07	168.33	168.33	
59499	LACCAL MARINA DEL REY SER C	4.91	08/01/07	2,730.20	2,730.20	
59500	LACCAL MARINA DEL REY SER C	4.91	08/01/07	2,086.12	2,086.12	
59546	LACCAL MARINA DEL REY SER C	4.91	08/01/07	9,719.68	9,719.68	
59571	LACCAL MARINA DEL REY SER C	4.91	08/01/07	108.40	108.40	
59583	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,205.41	1,205.41	
59594	LACCAL MARINA DEL REY SER C	4.91	08/01/07	130.74	130.74	
59638	LACCAL MARINA DEL REY SER C	4.91	08/01/07	773.10	773.10	
59655	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,494.81	1,494.81	
59660	LACCAL MARINA DEL REY SER C	4.91	08/01/07	212.74	212.74	
59688	LACCAL MARINA DEL REY SER C	4.91	08/01/07	4,000.00	4,000.00	
59716	LACCAL MARINA DEL REY SER C	4.91	08/01/07	3,881.07	3,881.07	

**Los Angeles County Treasurer**  
**Floating Rate Securities - NTRD PSI Non-Trading**  
**As of 06/30/04**  
**Attachment XII**

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
59743	LACCAL MARINA DEL REY SER C	4.91	08/01/07	461.51	461.51	
59784	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,351.18	1,351.18	
59855	LACCAL MARINA DEL REY SER C	4.91	08/01/07	588.15	588.15	
59893	LACCAL MARINA DEL REY SER C	4.91	08/01/07	4,035.89	4,035.89	
59906	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,947.01	1,947.01	
59926	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,632.46	1,632.46	
59960	LACCAL MARINA DEL REY SER C	4.91	08/01/07	5,566.97	5,566.97	
59994	LACCAL MARINA DEL REY SER C	4.91	08/01/07	498.39	498.39	
60022	LACCAL MARINA DEL REY SER C	4.91	08/01/07	232.14	232.14	
60041	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,119.68	1,119.68	
60049	LACCAL MARINA DEL REY SER C	4.91	08/01/07	2,036.25	2,036.25	
60074	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,074.48	1,074.48	
60087	LACCAL MARINA DEL REY SER C	4.91	08/01/07	509.80	509.80	
60193	LACCAL MARINA DEL REY SER C	4.91	08/01/07	820.69	820.69	
60227	LACCAL MARINA DEL REY SER C	4.91	08/01/07	557.17	557.17	
60235	LACCAL MARINA DEL REY SER C	4.91	08/01/07	320.01	320.01	
60295	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,460.93	1,460.93	
60399	LACCAL MARINA DEL REY SER C	4.91	08/01/07	497.35	497.35	
60431	LACCAL MARINA DEL REY SER C	4.91	08/01/07	534.55	534.55	
60473	LACCAL MARINA DEL REY SER C	4.91	08/01/07	679.76	679.76	
60514	LACCAL MARINA DEL REY SER C	4.91	08/01/07	5,041.30	5,041.30	
60524	LACCAL MARINA DEL REY SER C	4.91	08/01/07	3,828.41	3,828.41	
60541	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,172.29	1,172.29	
60590	LACCAL MARINA DEL REY SER C	4.91	08/01/07	139.62	139.62	
60598	LACCAL MARINA DEL REY SER C	4.91	08/01/07	108.55	108.55	
60658	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,444.31	1,444.31	
60665	LACCAL MARINA DEL REY SER C	4.91	08/01/07	378.71	378.71	
60693	LACCAL MARINA DEL REY SER C	4.91	08/01/07	2,010.52	2,010.52	
60710	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,381.78	1,381.78	
60777	LACCAL MARINA DEL REY SER C	4.91	08/01/07	922.37	922.37	
60818	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,205.60	1,205.60	
60852	LACCAL MARINA DEL REY SER C	4.91	08/01/07	436.62	436.62	
60898	LACCAL MARINA DEL REY SER C	4.91	08/01/07	326.21	326.21	
60931	LACCAL MARINA DEL REY SER C	4.91	08/01/07	965.64	965.64	
60949	LACCAL MARINA DEL REY SER C	4.91	08/01/07	675.89	675.89	
61001	LACCAL MARINA DEL REY SER C	4.91	08/01/07	564.61	564.61	
61016	LACCAL MARINA DEL REY SER C	4.91	08/01/07	280.88	280.88	

**Los Angeles County Treasurer**  
**Floating Rate Securities - NTRD PSI Non-Trading**  
**As of 06/30/04**  
**Attachment XII**

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
61065	LACCAL MARINA DEL REY SER C	4.91	08/01/07	3,658.83	3,658.83	
61157	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,166.24	1,166.24	
61189	LACCAL MARINA DEL REY SER C	4.91	08/01/07	5,256.08	5,256.08	
61193	LACCAL MARINA DEL REY SER C	4.91	08/01/07	6,966.22	6,966.22	
61240	LACCAL MARINA DEL REY SER C	4.91	08/01/07	482.76	482.76	
61255	LACCAL MARINA DEL REY SER C	4.91	08/01/07	848.33	848.33	
61305	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,002.61	1,002.61	
61324	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,208.17	1,208.17	
61356	LACCAL MARINA DEL REY SER C	4.91	08/01/07	61,243.85	61,243.85	
61382	LACCAL MARINA DEL REY SER C	4.91	08/01/07	2,398.33	2,398.33	
61395	LACCAL MARINA DEL REY SER C	4.91	08/01/07	453.81	453.81	
61402	LACCAL MARINA DEL REY SER C	4.91	08/01/07	979.65	979.65	
61430	LACCAL MARINA DEL REY SER C	4.91	08/01/07	851.41	851.41	
61464	LACCAL MARINA DEL REY SER C	4.91	08/01/07	560.44	560.44	
61477	LACCAL MARINA DEL REY SER C	4.91	08/01/07	607.94	607.94	
61487	LACCAL MARINA DEL REY SER C	4.91	08/01/07	524.24	524.24	
61495	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,053.77	1,053.77	
61513	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,823.46	1,823.46	
61528	LACCAL MARINA DEL REY SER C	4.91	08/01/07	558.57	558.57	
61541	LACCAL MARINA DEL REY SER C	4.91	08/01/07	462.35	462.35	
61545	LACCAL MARINA DEL REY SER C	4.91	08/01/07	291.84	291.84	
61561	LACCAL MARINA DEL REY SER C	4.91	08/01/07	977.30	977.30	
61583	LACCAL MARINA DEL REY SER C	4.91	08/01/07	599.32	599.32	
61604	LACCAL MARINA DEL REY SER C	4.91	08/01/07	544.20	544.20	
61679	LACCAL MARINA DEL REY SER C	4.91	08/01/07	2,302.26	2,302.26	
61716	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,110.09	1,110.09	
61724	LACCAL MARINA DEL REY SER C	4.91	08/01/07	4,161.92	4,161.92	
<b>COP1 Totals:</b>				<b>15,538,240.32</b>	<b>15,538,240.32</b>	
<b>LOS ANGELES COUNTY ISSUED TOTAL</b>				<b>40,538,240.32</b>	<b>40,538,240.32</b>	
<b>NTRD - PSI NON-TRADING Total:</b>				<b>350,538,240.32</b>	<b>350,537,651.71</b>	

LOS ANGELES COUNTY TREASURER  
BOND ANTICIPATION NOTES AND LACCAL  
AS OF 06/30/04  
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

<u>SEC ID</u>	<u>DESCRIPTION</u>	<u>DRAW DATE</u>	<u>AMOUNT</u>	<u>RATE</u>
54350	LACCAL	11/15/02	10,000,000.00	4.000%
57259	LACCAL	05/30/03	5,000,000.00	1.511%
59257	LACCAL	10/29/03	5,000,000.00	1.511%
60180	LACCAL	01/16/04	<u>5,000,000.00</u>	1.460%
			<u><u>25,000,000.00</u></u>	

**Los Angeles County Treasurer**  
**Inventory Report - Totals Section**  
**Security Type Grouping - Cost & Wtd Avg Days To Maturity**  
**As of June 30, 2004**  
**Attachment XIV**

SECURITY TYPE	NON-TRADING		TRADING	
	COST	WTD AVG DTM	COST	WTD AVG DTM
COLLATERALIZED CDS	0.00	0.00 DAYS	0.00	0.00 DAYS
NEGOTIABLE CDS	1,904,053,151.37	95.47 DAYS	0.00	0.00 DAYS
EURO CDS	0.00	0.00 DAYS	0.00	0.00 DAYS
BANKERS ACCEPTANCE	0.00	0.00 DAYS	0.00	0.00 DAYS
COMMERCIAL PAPER	3,675,122,737.45	21.01 DAYS	0.00	0.00 DAYS
GOVERNMENTS	4,803,546,842.79	238.25 DAYS	0.00	0.00 DAYS
AGENCIES	4,269,095,600.23	480.53 DAYS	0.00	0.00 DAYS
MUNICIPALS	40,538,240.32	747.11 DAYS	0.00	0.00 DAYS
CORP & DEPOSIT NOTES	255,001,805.37	359.10 DAYS	0.00	0.00 DAYS
REPURCHASE AGREEMENT	500,000,000.00	1.00 DAYS	0.00	0.00 DAYS
ASSET BACKED	0.00	0.00 DAYS	0.00	0.00 DAYS
OTHER	0.00	0.00 DAYS	0.00	0.00 DAYS
TOTAL	\$15,447,358,377.53	231.57 DAYS	0.00	0.00 DAYS

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Matuity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
<b>NTRD</b>							
1 to 30 Days	07/01/04 - 07/30/04	4,327,843,000.00	28.02	28.02	4,326,962,474.63	28.01	28.01
31 to 60 Days	07/31/04 - 08/29/04	719,000,000.00	4.66	32.68	718,665,442.21	4.65	32.66
61 to 90 Days	08/30/04 - 09/28/04	1,159,020,000.00	7.50	40.18	1,159,035,745.08	7.50	40.16
91 to 120 Days	09/29/04 - 10/28/04	1,039,470,000.00	6.73	46.91	1,040,552,587.05	6.74	46.90
121 to 180 days	10/29/04 - 12/27/04	1,394,489,000.00	9.03	55.94	1,397,806,794.64	9.05	55.95
181 to 270 Days	12/28/04 - 03/27/05	1,722,400,000.00	11.15	67.09	1,723,904,782.52	11.16	67.11
271 to 365 Days	03/28/05 - 06/30/05	1,623,205,000.00	10.51	77.60	1,623,152,985.99	10.51	77.62
1 to 1.5 YEARS	07/01/05 - 12/29/05	863,075,000.00	5.59	83.19	862,598,485.75	5.58	83.20
1.5 to 2 YEARS	12/30/05 - 06/30/06	1,865,576,000.00	12.08	95.27	1,864,200,126.33	12.07	95.27
2 to 3 YEARS	06/30/06 - 06/30/07	715,615,000.00	4.63	99.90	714,544,098.79	4.63	99.90
3 to 4 YEARS	06/30/07 - 06/30/08	15,538,240.32	0.10	100.00	15,538,240.32	0.10	100.00
4 to 5 YEARS	06/30/08 - 06/30/09	396,650.86	0.00	100.00	396,614.22	0.00	100.00
<b>Portfolio Total:</b>		<b>\$15,445,627,891.18</b>			<b>\$15,447,358,377.53</b>		
<b>AST</b>							
5 to 10 YEARS	06/30/09 - 06/30/14	250,000.00	100.00	100.00	246,928.71	100.00	100.00
<b>Portfolio Total:</b>		<b>\$250,000.00</b>			<b>\$246,928.71</b>		
<b>BLPSI</b>							
1 to 30 Days	07/01/04 - 07/30/04	1,000,000.00	50.00	50.00	999,815.38	50.10	50.10
61 to 90 Days	08/30/04 - 09/28/04	500,000.00	25.00	75.00	498,942.31	25.00	75.10
121 to 180 Days	10/29/04 - 12/27/04	500,000.00	25.00	100.00	497,026.95	24.90	100.00
<b>Portfolio Total:</b>		<b>\$2,000,000.00</b>			<b>\$1,995,784.64</b>		
<b>GF</b>							
121 to 180 days	10/29/04 - 12/27/04	8,914.25	0.10	0.10	8,914.25	0.10	0.10
181 to 270 Days	12/28/04 - 03/27/05	81,615.54	1.10	1.30	81,615.54	1.10	1.30
5 to 10 YEARS	06/30/09 - 06/30/14	757,304.71	10.60	11.90	757,304.71	10.60	11.90
10 + YEARS	06/30/14 - 06/30/54	6,266,440.41	88.10	100.00	6,266,440.41	88.10	100.00
<b>Portfolio Total:</b>		<b>\$7,114,274.91</b>			<b>\$7,114,274.91</b>		
<b>LAUSDK</b>							
1 to 30 Days	07/01/04 - 07/30/04	86,500,000.00	9.70	9.70	86,568,361.32	9.70	9.70
31 to 60 Days	07/31/04 - 08/29/04	87,000,000.00	9.80	19.50	87,075,961.12	9.80	19.50
61 to 90 Days	08/30/04 - 09/28/04	87,300,000.00	9.80	29.30	87,434,031.20	9.80	29.30
91 to 120 Days	09/29/04 - 10/28/04	86,308,000.00	9.70	39.00	86,540,091.00	9.70	39.00
121 to 180 Days	10/29/04 - 12/27/04	179,800,000.00	20.20	59.20	180,555,738.75	20.30	59.20

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Matuitty Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
181 to 270 Days	12/28/04 - 03/27/05	279,730,000.00	31.40	90.70	280,211,180.87	31.40	90.70
271 to 365 Days	03/28/05 - 06/30/05	83,100,000.00	9.30	100.00	83,112,259.61	9.30	100.00
<b>Portfolio Total:</b>		<b>\$889,738,000.00</b>			<b>\$891,497,623.87</b>		
<b>MAST</b>							
5 to 10 YEARS	06/30/09 - 06/30/14	75,000.00	46.90	46.90	74,073.69	45.80	45.80
10 + YEARS	06/30/14 - 06/30/54	85,000.00	53.10	100.00	87,561.90	54.20	100.00
<b>Portfolio Total:</b>		<b>\$160,000.00</b>			<b>\$161,635.59</b>		
<b>SANIT</b>							
61 to 90 Days	08/30/04 - 09/28/04	114,000.00	1.80	1.80	114,213.79	1.70	1.70
121 to 180 Days	10/29/04 - 12/27/04	331,000.00	5.10	6.90	334,685.54	5.10	6.80
181 to 270 Days	12/28/04 - 03/27/05	260,000.00	4.00	10.90	259,482.10	3.90	10.80
271 to 365 Days	03/28/05 - 06/30/05	352,000.00	5.40	16.40	351,901.66	5.40	16.10
1 to 1.5 YEARS	07/01/05 - 12/29/05	346,000.00	5.40	21.70	360,126.06	5.50	21.60
1.5 to 2 YEARS	12/30/05 - 06/30/06	665,000.00	10.30	32.00	675,355.45	10.30	31.90
2 to 3 YEARS	06/30/06 - 06/30/07	1,247,000.00	19.30	51.30	1,314,830.79	20.00	51.90
3 to 4 YEARS	06/30/07 - 06/30/08	642,000.00	9.90	61.30	656,783.45	10.00	61.90
4 to 5 YEARS	06/30/08 - 06/30/09	2,503,000.00	38.70	100.00	2,502,851.08	38.10	100.00
<b>Portfolio Total:</b>		<b>\$6,460,000.00</b>			<b>\$6,570,229.92</b>		
<b>SCAQM</b>							
181 to 270 Days	12/28/04 - 03/27/05	39,595,159.90	100.00	100.00	39,595,159.90	100.00	100.00
<b>Portfolio Total:</b>		<b>\$39,595,159.90</b>			<b>\$39,595,159.90</b>		
<b>SCP61</b>							
2 to 3 YEARS	06/30/06 - 06/30/07	3,000,000.00	100.00	100.00	3,000,000.00	100.00	100.00
<b>Portfolio Total:</b>		<b>\$3,000,000.00</b>			<b>\$3,000,000.00</b>		
<b>SCP6F</b>							
2 to 3 YEARS	06/30/06 - 06/30/07	3,000,000.00	100.00	100.00	3,000,000.00	100.00	100.00
<b>Portfolio Total:</b>		<b>\$3,000,000.00</b>			<b>\$3,000,000.00</b>		
<b>SCU5F</b>							
2 to 3 YEARS	06/30/06 - 06/30/07	3,000,000.00	100.00	100.00	3,000,000.00	100.00	100.00
<b>Portfolio Total:</b>		<b>\$3,000,000.00</b>			<b>\$3,000,000.00</b>		
<b>SLIM</b>							
181 to 270 Days	12/28/04 - 03/27/05	11,455,050.76	100.00	100.00	11,455,050.76	100.00	100.00
<b>Portfolio Total:</b>		<b>\$11,455,050.76</b>			<b>\$11,455,050.76</b>		

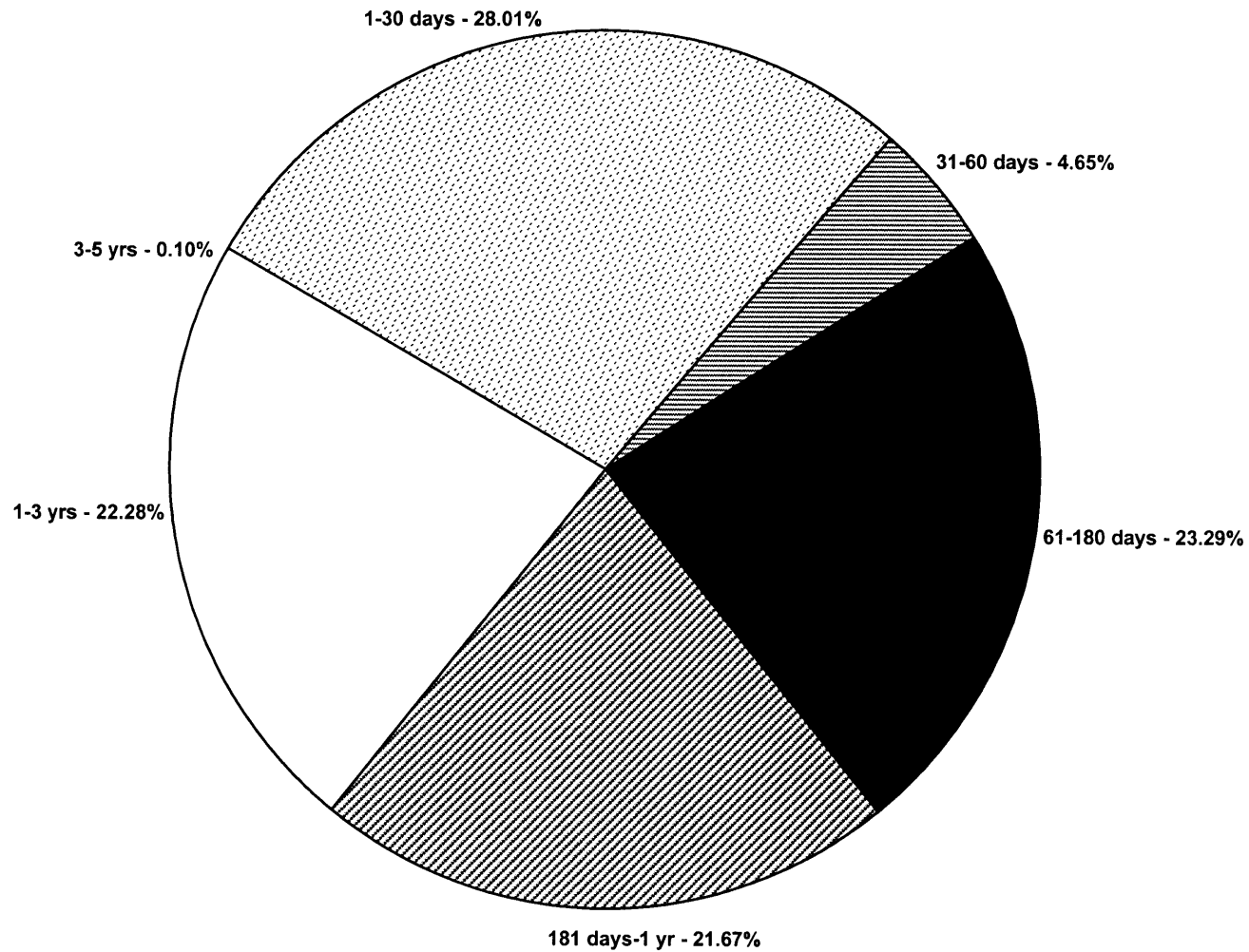
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<b>Maturity Range</b>	<b>Date Range</b>	<b>Par Amount</b>	<b>%</b>	<b>Cum. %</b>	<b>Amortized Cost</b>	<b>%</b>	<b>Cum. %</b>
<b>SSTF</b>							
10 + YEARS	06/30/14 - 06/30/54	<u>225,000.00</u>	100.00	100.00	<u>229,386.29</u>	100.00	100.00
<b>Portfolio Total:</b>		<b>\$225,000.00</b>			<b>\$229,386.29</b>		
<b>WASIA</b>							
181 to 270 Days	12/28/04 - 03/27/05	<u>11,205,191.83</u>	100.00	100.00	<u>11,205,191.83</u>	100.00	100.00
<b>Portfolio Total:</b>		<b>\$11,205,191.83</b>			<b>\$11,205,191.83</b>		



**LOS ANGELES COUNTY TREASURER  
COMPOSITION OF PSI PORTFOLIO BY MATURITY  
AS OF JUNE, 2004  
ATTACHMENT XVI**



LOCAL AGENCY INVESTMENT FUND  
FOR SPECIFIC INVESTMENTS  
AS OF 06/30/04  
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	39,595,159.90
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	11,455,050.76
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	<u>11,205,191.83</u>
	LAIF TOTAL	<u><u>\$62,255,402.49</u></u>

## POOLED MONEY INVESTMENT ACCOUNT

### SUMMARY OF INVESTMENT DATA A COMPARISON OF MAY 2004 WITH MAY 2003 (DOLLARS IN THOUSANDS)

	MAY 2004	MAY 2003	CHANGE
<b>Average Daily Portfolio</b>	\$ 64,255,880	\$ 59,998,342	\$ +4,257,538
<b>Accrued Earnings</b>	\$ 77,617	\$ 90,163	-12,546
<b>Effective Yield</b>	1.426	1.769	-0.343
<b>Average Life-Month End (In Days)</b>	155	138	+17
<b>Total Security Transactions</b>			
Amount	\$ 25,590,200	\$ 21,669,501	\$ +3,920,699
Number	538	468	+70
<b>Total Time Deposit Transactions</b>			
Amount	\$ 1,740,400	\$ 1,914,400	\$ -174,000
Number	83	89	-6
<b>Average Workday Investment Activity</b>	\$ 1,366,530	\$ 1,123,043	\$ +243,487
<b>Prescribed Demand Account Balances</b>			
For Services	\$ 1,283,155	\$ 863,394	\$ +419,761
For Uncollected Funds	\$ 252,318	\$ 191,217	+61,101

**PHILIP ANGELIDES  
TREASURER  
STATE OF CALIFORNIA**

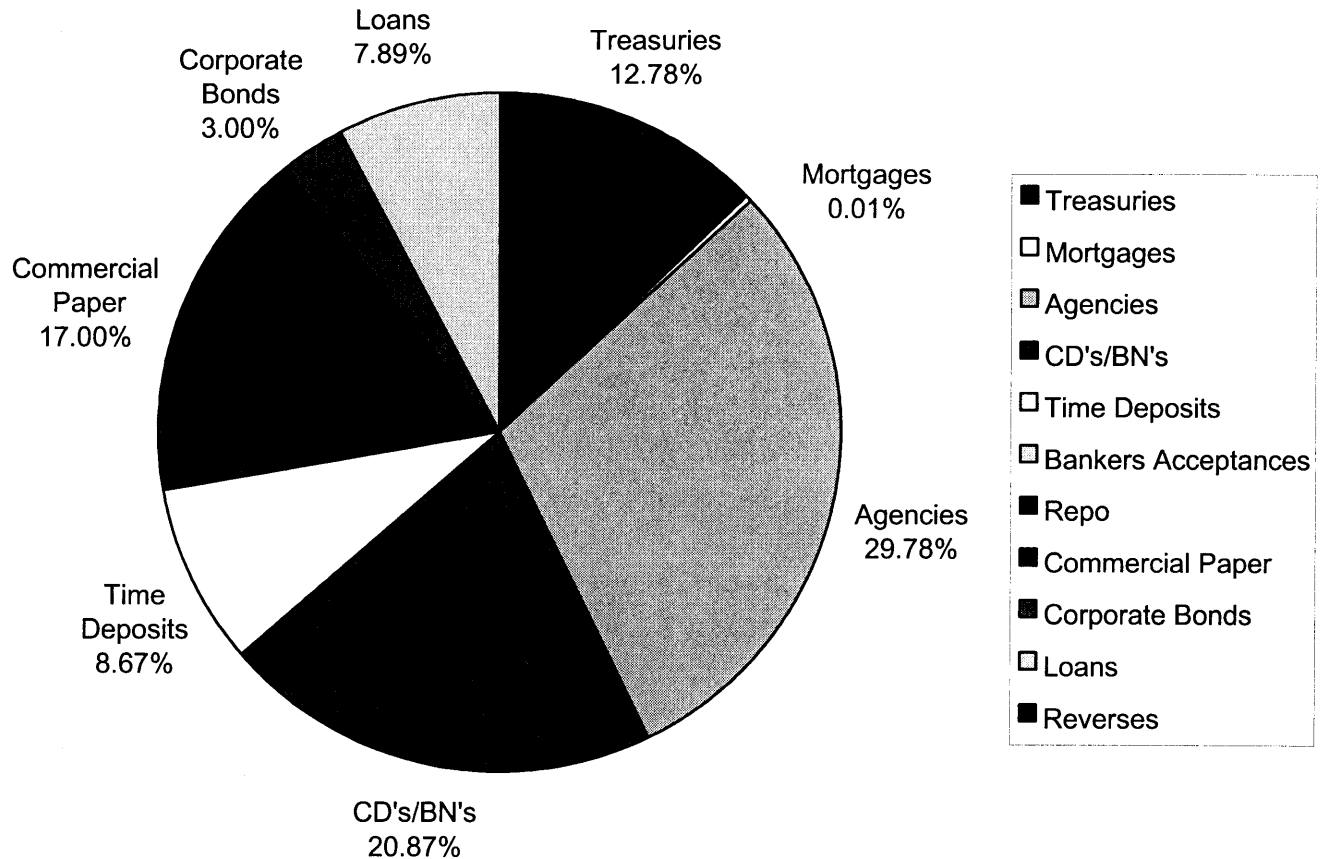
**INVESTMENT DIVISION SELECTED INVESTMENT DATA  
ANALYSIS OF THE POOLED MONEY INVESTMENT ACCOUNT PORTFOLIO  
(000 OMITTED)**

May 31, 2004			
<u>TYPE OF SECURITY</u>	<u>AMOUNT</u>	<u>PERCENT OF PORTFOLIO</u>	<u>DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
<b>Government</b>			
Bills	\$ 3,182,187	4.90	+1.46
Bonds	0	0.00	0.00
Notes	5,119,252	7.88	-2.22
Strips	0	0.00	0.00
<b>Total Government</b>	<b>\$ 8,301,439</b>	<b>12.78</b>	<b>-0.76</b>
<b>Federal Agency Coupons</b>	<b>\$ 4,662,324</b>	<b>7.17</b>	<b>+0.26</b>
Certificates of Deposit	12,235,109	18.83	-0.51
Bank Notes	1,324,977	2.04	+0.10
Bankers' Acceptances	0	0.00	0
Repurchases	0	0.00	0
Federal Agency Discount Notes	14,693,403	22.61	+3.44
Time Deposits	5,632,295	8.67	-0.55
GNMAs	478	0.00	0
Commercial Paper	11,050,031	17.00	-1.30
FHLMC	3,319	0.01	0
Corporate Bonds	1,949,909	3.00	+0.09
Pooled Loans	5,128,018	7.89	-0.77
GF Loans	0	0.00	0.00
Reversed Repurchases	0	0.00	0.00
<b>Total (All Types)</b>	<b>\$ 64,981,302</b>	<b>100.00</b>	

**INVESTMENT ACTIVITY**

	MAY 2004		APRIL 2004	
	<u>NUMBER</u>	<u>AMOUNT</u>	<u>NUMBER</u>	<u>AMOUNT</u>
Pooled Money	538	\$ 25,590,200	406	\$ 19,603,000
Other	36	604,724	22	548,403
Time Deposits	83	1,740,400	147	3,619,000
<b>Totals</b>	<b>657</b>	<b>\$ 27,935,324</b>	<b>575</b>	<b>\$ 23,770,403</b>
 PMIA Monthly Average Effective Yield	 1.426		 1.445	
Year to Date Yield Last Day of Month	1.538		1.552	

**Pooled Money Investment Account  
Portfolio Composition  
\$64.9 Billion  
05/31/04**



**POOLED MONEY INVESTMENT ACCOUNT**

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u>	<u>MATURITY</u>	<u>TRANS</u>	<u>PAR</u>	<u>d/</u> <u>DAYS</u>	<u>AMOUNT</u>	<u>EFFECTIVE</u>
				<u>DATE</u>	<u>YIELD</u>	<u>(000)</u>	<u>HELD</u>	<u>EARNED</u>	<u>YIELD</u>
05/03/04 REDEMPTIONS									
	CD	MONTREAL	1.080%	05/03/04	1.080	50,000	132	198,000.00	1.980
	CD	MONTREAL	1.080%	05/03/04	1.080	50,000	132	198,000.00	1.980
	CP	BEAR		05/03/04	1.050	50,000	3	4,375.00	1.065
	CP	BEAR		05/03/04	1.050	50,000	3	4,375.00	1.065
	CP	PREFCO		05/03/04	1.030	25,000	28	20,027.78	1.045
	CP	PREFCO		05/03/04	1.030	50,000	28	40,055.56	1.045
	CP	B/A		05/03/04	1.030	7,197	60	12,354.85	1.046
	CP	B/A		05/03/04	1.030	50,000	60	85,833.33	1.046
	CP	SAFEWAY		05/03/04	1.070	50,000	60	89,166.67	1.087
	CP	JP MORGAN		05/03/04	1.020	50,000	63	89,250.00	1.036
	CP	JP MORGAN		05/03/04	1.020	50,000	63	89,250.00	1.036
	CP	JP MORGAN		05/03/04	1.020	50,000	67	94,916.67	1.039
	CP	JP MORGAN		05/03/04	1.020	50,000	67	94,916.67	1.039
	CP	JP MORGAN		05/03/04	1.020	50,000	67	94,916.67	1.039
	CP	JP MORGAN		05/03/04	1.020	50,000	67	94,916.67	1.039
	CP	JP MORGAN		05/03/04	1.020	50,000	67	94,916.67	1.039
	CP	JP MORGAN		05/03/04	1.020	50,000	67	94,916.67	1.039
	CP	GMAC		05/03/04	1.330	30,000	116	128,566.67	1.358
	CP	GECC		05/03/04	1.090	50,000	139	210,430.56	1.113
	CP	GECC		05/03/04	1.090	50,000	139	210,430.56	1.113
	CP	GECC		05/03/04	1.080	50,000	140	210,000.00	1.103
	CP	GECC		05/03/04	1.080	50,000	140	210,000.00	1.103
	CP	GECC		05/03/04	1.080	50,000	140	210,000.00	1.103
	CP	GECC		05/03/04	1.080	50,000	140	210,000.00	1.103
	MTN	GECC	7.250%	05/03/04	3.840	18,800	864	1,789,822.67	3.747
05/03/04 PURCHASES									
	CB	B/A	7.125%	09/15/06	2.830	21,000			
	CP	HOUSEHOLD		05/04/04	1.030	50,000			
	CP	HOUSEHOLD		05/04/04	1.030	50,000			
	CP	HOUSEHOLD		05/04/04	1.030	50,000			
	CP	HOUSEHOLD		05/04/04	1.030	30,000			
05/04/04 REDEMPTIONS									
	CP	HOUSEHOLD		05/04/04	1.030	30,000	1	858.33	1.044
	CP	HOUSEHOLD		05/04/04	1.030	50,000	1	1,430.56	1.044
	CP	HOUSEHOLD		05/04/04	1.030	50,000	1	1,430.56	1.044
	CP	HOUSEHOLD		05/04/04	1.030	50,000	1	1,430.56	1.044
	CP	CITICORP		05/04/04	1.030	50,000	4	5,722.22	1.044
	CP	CITICORP		05/04/04	1.030	50,000	4	5,722.22	1.044
	CP	HOUSEHOLD		05/04/04	1.040	50,000	4	5,777.78	1.055
	CP	HOUSEHOLD		05/04/04	1.040	50,000	4	5,777.78	1.055
05/04/04 PURCHASES									
	CB	JP MORGAN	5.250%	05/30/07	3.370	10,000			

**POOLED MONEY INVESTMENT ACCOUNT**

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>DATE</u>	<u>MATURITY</u> <u>YIELD</u>	<u>TRANS</u> <u>YIELD</u>	<u>d/</u> <u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
<b>05/05/04 REDEMPTIONS</b>									
	CP	GMAC	05/05/04	1.250		50,000	56	97,222.22	1.270
	CP	GMAC	05/05/04	1.250		50,000	56	97,222.22	1.270
	CP	JP MORGAN	05/05/04	1.020		50,000	65	92,083.33	1.036
	CP	JP MORGAN	05/05/04	1.020		50,000	65	92,083.33	1.036
	CP	JP MORGAN	05/05/04	1.020		50,000	65	92,083.33	1.036
	CP	JP MORGAN	05/05/04	1.020		50,000	65	92,083.33	1.036
	CP	BEAR	05/05/04	1.050		50,000	120	175,000.00	1.071
	CP	BEAR	05/05/04	1.050		50,000	120	175,000.00	1.071
<b>05/05/04 PURCHASES</b>									
	CB	B/A	6.200%	02/15/06	2.530	13,480			
<b>05/06/04 NO REDEMPTIONS</b>									
<b>05/06/04 PURCHASES</b>									
	CB	GMAC	6.750%	01/15/06	3.090	11,000			
<b>05/07/04 NO REDEMPTIONS</b>									
<b>05/07/04 NO PURCHASES</b>									
<b>05/10/04 REDEMPTIONS</b>									
	BN	WORLD	1.010%	05/10/04	1.030	50,000	25	35,763.39	1.044
	BN	WORLD	1.010%	05/10/04	1.030	50,000	25	35,763.39	1.044
	CD	SOC GEN	1.050%	05/10/04	1.050	50,000	124	180,833.33	1.067
	CD	SOC GEN	1.050%	05/10/04	1.050	50,000	124	180,833.33	1.067
	CD	SOC GEN	1.050%	05/10/04	1.050	50,000	124	180,833.33	1.067
	CD	SOC GEN	1.050%	05/10/04	1.050	50,000	124	180,833.33	1.067
	CP	GECC		05/10/04	1.020	50,000	25	35,416.67	1.035
	CP	GECC		05/10/04	1.020	50,000	25	35,416.67	1.035
	CP	GECC		05/10/04	1.020	50,000	25	35,416.67	1.035
	CP	GECC		05/10/04	1.020	50,000	25	35,416.67	1.035
	CP	GECC		05/10/04	1.020	50,000	25	35,416.67	1.035
	CP	GECC		05/10/04	1.020	50,000	25	35,416.67	1.035
	CP	GECC		05/10/04	1.020	50,000	25	35,416.67	1.035
	CP	CITI GLOBAL		05/10/04	1.020	50,000	33	46,750.00	1.035
	CP	CITI GLOBAL		05/10/04	1.020	50,000	33	46,750.00	1.035
	CP	FCAR		05/10/04	1.020	50,000	60	85,000.00	1.036
	CP	CITICORP		05/10/04	1.040	40,000	73	84,355.56	1.060
	CP	GMAC		05/10/04	1.340	40,000	125	186,111.11	1.369
	CP	GECC		05/10/04	1.090	50,000	138	208,916.67	1.113
	CP	GECC		05/10/04	1.090	50,000	138	208,916.67	1.113
	CP	GECC		05/10/04	1.090	50,000	138	208,916.67	1.113
	CP	GECC		05/10/04	1.100	50,000	139	212,361.11	1.123
	CP	GECC		05/10/04	1.100	50,000	139	212,361.11	1.123
	DISC NOTES	FHLMC		05/10/04	1.040	18,367	124	65,794.68	1.061
	DISC NOTES	FHLMC		05/10/04	1.040	50,000	124	179,111.11	1.061

**POOLED MONEY INVESTMENT ACCOUNT**

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>MATURITY</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
<b>05/10/04 PURCHASES</b>								
	CB	W/F	5.900%	05/21/06	2.670	10,950		
	CP	JP MORGAN		08/09/04	1.140	50,000		
	CP	JP MORGAN		08/09/04	1.140	50,000		
	CP	JP MORGAN		08/10/04	1.140	50,000		
	CP	JP MORGAN		08/10/04	1.140	50,000		
	CP	NCAT		09/01/04	1.200	35,000		
	CP	CITI GLOBAL		09/02/04	1.120	50,000		
	CP	CITI GLOBAL		09/02/04	1.120	50,000		
	CP	CITI GLOBAL		09/01/04	1.120	50,000		
	CP	CITI GLOBAL		09/01/04	1.120	50,000		
	CP	CITI GLOBAL		09/01/04	1.120	50,000		
	DISC NOTES	FNMA		10/20/04	1.305	5,000		
	DISC NOTES	FNMA		10/20/04	1.305	50,000		
	DISC NOTES	FNMA		10/20/04	1.305	50,000		
	DISC NOTES	FNMA		11/24/04	1.370	50,000		
	DISC NOTES	FNMA		11/24/04	1.370	50,000		
<b>05/11/04 REDEMPTIONS</b>								
	CD	BK SCOT	1.070%	05/11/04	1.060	50,000	124	182,561.82
	CP	GOLDMAN		05/11/04	1.030	50,000	40	57,222.22
	CP	GOLDMAN		05/11/04	1.030	50,000	40	57,222.22
<b>05/11/04 PURCHASES</b>								
	BN	WORLD	1.050%	07/01/04	1.070	50,000		
	BN	WORLD	1.050%	07/01/04	1.070	50,000		
	BN	WORLD	1.050%	07/02/04	1.070	50,000		
	BN	WORLD	1.050%	07/02/04	1.070	50,000		
	BN	B/A	1.130%	08/20/04	1.130	50,000		
	BN	B/A	1.130%	08/20/04	1.130	50,000		
	BN	B/A	1.130%	08/20/04	1.130	50,000		
	CB	BANK ONE	6.500%	02/01/06	2.510	20,000		
	CD	MONTREAL	1.310%	10/08/04	1.310	50,000		
	CD	MONTREAL	1.310%	10/08/04	1.310	50,000		
	CD	MONTREAL	1.310%	10/08/04	1.310	50,000		
	CD	SOC GEN	1.310%	10/08/04	1.310	50,000		
	CD	SOC GEN	1.310%	10/08/04	1.310	50,000		
	CD	SOC GEN	1.310%	10/08/04	1.310	50,000		
	CD	NOVA SCOT	1.310%	10/08/04	1.310	50,000		
	CD	NOVA SCOT	1.310%	10/08/04	1.310	50,000		
	CD	NOVA SCOT	1.310%	10/08/04	1.310	50,000		
	CD	HSBC	1.430%	11/24/04	1.430	50,000		
	CD	HSBC	1.430%	11/24/04	1.430	50,000		
	CD	HSBC	1.430%	11/24/04	1.430	50,000		
	CD	HSBC	1.430%	11/24/04	1.430	50,000		
	CD	FORTIS	1.430%	11/24/04	1.430	50,000		
	CD	FORTIS	1.430%	11/24/04	1.430	50,000		
	CD	HSBC	1.450%	11/30/04	1.445	50,000		
	CD	HSBC	1.450%	11/30/04	1.445	50,000		



**POOLED MONEY INVESTMENT ACCOUNT**

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>DATE</u>	<u>MATURITY</u> <u>YIELD</u>	<u>TRANS</u> <u>YIELD</u>	<u>d/</u> <u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
05/11/04	PURCHASES (continued)								
	CD	HSBC	1.450%	11/30/04	1.445	50,000			
	CD	HSBC	1.450%	11/30/04	1.445	50,000			
	CD	ABN AMRO	1.730%	02/25/05	1.720	50,000			
	CD	ABN AMRO	1.730%	02/25/05	1.720	50,000			
	CD	ABN AMRO	1.730%	02/25/05	1.720	50,000			
	CD	BARCLAYS	1.700%	02/25/05	1.700	50,000			
	CD	BARCLAYS	1.700%	02/25/05	1.700	50,000			
	CD	US BANK	1.720%	02/28/05	1.720	50,000			
	CD	US BANK	1.720%	02/28/05	1.720	50,000			
	CD	WASHINGTON	1.780%	02/28/05	1.780	50,000			
	CD	WASHINGTON	1.780%	02/28/05	1.780	50,000			
	CD	WASHINGTON	1.780%	02/28/05	1.780	50,000			
	CD	WASHINGTON	1.780%	02/28/05	1.780	50,000			
	CP	SAFEWAY		06/01/04	1.060	50,000			
	CP	GMAC		07/01/04	1.280	50,000			
	CP	GMAC		07/01/04	1.280	50,000			
	CP	GMAC		07/01/04	1.280	50,000			
	CP	GMAC		07/01/04	1.280	50,000			
	CP	CITICORP		07/12/04	1.080	50,000			
	CP	CITICORP		07/12/04	1.080	50,000			
	CP	CITICORP		07/20/04	1.080	50,000			
	CP	CITICORP		07/20/04	1.080	50,000			
	CP	GECC		08/02/04	1.150	50,000			
	CP	GECC		08/02/04	1.150	50,000			
	CP	GECC		08/09/04	1.150	50,000			
	CP	GECC		08/09/04	1.150	50,000			
	CP	CITI GLOBAL		08/10/04	1.125	50,000			
	CP	BARTON		08/20/04	1.140	20,000			
	CP	B/A		10/01/04	1.340	50,000			
	CP	B/A		10/01/04	1.340	50,000			
	CP	B/A		10/01/04	1.340	50,000			
	CP	B/A		10/01/04	1.340	50,000			
	CP	B/A		10/01/04	1.340	50,000			
	CP	B/A		10/01/04	1.340	50,000			
	CP	B/A		10/01/04	1.340	50,000			
	CP	B/A		10/01/04	1.340	50,000			
	CP	B/A		10/01/04	1.340	50,000			
	CP	B/A		10/01/04	1.340	50,000			
	CP	GECC		10/08/04	1.330	50,000			
	CP	GECC		10/08/04	1.330	50,000			
	CP	GECC		10/08/04	1.330	50,000			
	CP	GECC		10/08/04	1.330	50,000			
	CP	GECC		10/13/04	1.330	50,000			
	CP	GECC		10/13/04	1.330	50,000			
	CP	GECC		10/18/04	1.330	50,000			
	CP	GECC		10/18/04	1.330	50,000			
	CP	GECC		10/20/04	1.330	50,000			
	CP	GECC		10/20/04	1.330	50,000			
	CP	GECC		10/20/04	1.330	50,000			
	CP	GECC		10/20/04	1.330	50,000			

**POOLED MONEY INVESTMENT ACCOUNT**

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
05/11/04	PURCHASES (continued)							
	DISC NOTE	FHLB	11/05/04	1.385	35,000			
	DISC NOTE	FHLB	11/05/04	1.385	50,000			
	DISC NOTE	FHLMC	11/09/04	1.390	33,334			
	DISC NOTE	FHLMC	11/09/04	1.390	50,000			
	DISC NOTE	FHLMC	11/24/04	1.380	50,000			
	DISC NOTE	FHLMC	11/24/04	1.380	50,000			
	DISC NOTE	FHLMC	11/24/04	1.380	50,000			
	DISC NOTE	FHLMC	11/24/04	1.380	50,000			
	DISC NOTE	FHLMC	02/08/05	1.640	50,000			
	DISC NOTE	FHLMC	02/08/05	1.640	50,000			
	DISC NOTE	FNMA	02/28/05	1.620	50,000			
	DISC NOTE	FNMA	02/28/05	1.620	50,000			
	DISC NOTE	FNMA	02/28/05	1.620	50,000			
	DISC NOTE	FNMA	02/28/05	1.620	50,000			
	MTN	JP MORGAN	5.350%	03/01/07	3.380	32,164		
	MTN	JP MORGAN	5.250%	05/30/07	3.430	15,000		
	TREAS	BILL		11/04/04	1.170	50,000		
	TREAS	BILL		11/04/04	1.170	50,000		
	TREAS	BILL		11/04/04	1.170	50,000		
	TREAS	BILL		11/04/04	1.170	50,000		
	TREAS	BILL		11/04/04	1.170	50,000		
	TREAS	BILL		11/04/04	1.170	50,000		
	TREAS	BILL		11/04/04	1.173	50,000		
	TREAS	BILL		11/04/04	1.173	50,000		
	TREAS	BILL		11/04/04	1.173	50,000		
	TREAS	BILL		11/04/04	1.173	50,000		
	TREAS	NOTE	2.250%	04/30/06	2.350	50,000		
	TREAS	NOTE	2.250%	04/30/06	2.350	50,000		
	TREAS	NOTE	2.250%	04/30/06	2.370	50,000		
	TREAS	NOTE	2.250%	04/30/06	2.370	50,000		
	TREAS	NOTE	2.250%	04/30/06	2.370	50,000		
	TREAS	NOTE	2.250%	04/30/06	2.370	50,000		
	TREAS	NOTE	2.250%	04/30/06	2.370	50,000		
	TREAS	NOTE	2.250%	04/30/06	2.370	50,000		
	TREAS	NOTE	2.250%	04/30/06	2.376	50,000		
	TREAS	NOTE	2.250%	04/30/06	2.376	50,000		
	TREAS	NOTE	2.250%	04/30/06	2.376	50,000		
	TREAS	NOTE	2.250%	04/30/06	2.376	50,000		
	TREAS	NOTE	2.250%	04/30/06	2.374	50,000		
	TREAS	NOTE	2.250%	04/30/06	2.374	50,000		
	TREAS	NOTE	2.250%	04/30/06	2.374	50,000		
	TREAS	NOTE	2.250%	04/30/06	2.374	50,000		
	TREAS	NOTE	2.250%	04/30/06	2.608	50,000		
	TREAS	NOTE	2.250%	04/30/06	2.608	50,000		
	TREAS	NOTE	2.250%	04/30/06	2.610	50,000		
	TREAS	NOTE	2.250%	04/30/06	2.610	50,000		
		FHLB	2.250%	05/15/06	2.817	50,000		
		FHLB	2.250%	05/15/06	2.817	50,000		
		FHLB	1.875%	06/15/06	2.670	50,000		
		FHLB	1.875%	06/15/06	2.670	50,000		

**POOLED MONEY INVESTMENT ACCOUNT**

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>MATURITY</u>	<u>TRANS</u> <u>YIELD</u>	<u>d/</u> <u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
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**05/11/04 PURCHASES (continued)**

FHLB	2.375%	08/15/06	2.750	50,000
FHLB	2.375%	08/15/06	2.750	50,000
FHLB	3.500%	08/15/06	2.770	50,000
FHLB	3.500%	08/15/06	2.770	50,000
FHLB	2.875%	09/15/06	3.130	50,000
FHLB	2.875%	09/15/06	3.130	50,000

**05/12/04 NO REDEMPTIONS**

**05/12/04 PURCHASES**

BN	BANC ONE	1.710%	02/28/05	1.710	50,000
BN	BANC ONE	1.710%	02/28/05	1.710	50,000
CD	SVENSKA	1.460%	11/30/04	1.460	50,000
CD	SVENSKA	1.460%	11/30/04	1.460	50,000
CP	COUNTRY		05/26/04	1.050	3,000
CP	COUNTRY		05/26/04	1.050	50,000
CP	W/F		06/30/04	1.020	50,000
CP	W/F		06/30/04	1.020	50,000
CP	GECC		07/12/04	1.070	25,000
CP	GECC		07/12/04	1.070	50,000
CP	CITI GLOBAL		08/02/04	1.100	50,000
CP	CITI GLOBAL		08/02/04	1.100	50,000
CP	COCA COLA		08/02/04	1.100	50,000
DISC NOTE	FNMA		08/04/04	1.110	50,000
DISC NOTE	FNMA		08/04/04	1.110	50,000
DISC NOTE	FNMA		08/04/04	1.110	50,000
DISC NOTE	FNMA		08/04/04	1.110	50,000
DISC NOTE	FNMA		10/20/04	1.295	45,000
DISC NOTE	FNMA		10/20/04	1.295	50,000
DISC NOTE	FHLMC		10/20/04	1.260	50,000
DISC NOTE	FHLMC		10/20/04	1.260	50,000
DISC NOTE	FNMA		11/03/04	1.390	50,000
DISC NOTE	FNMA		11/03/04	1.390	50,000
DISC NOTE	FHLMC		12/29/04	1.440	50,000
DISC NOTE	FHLMC		12/29/04	1.440	50,000
DISC NOTE	FHLMC		02/28/05	1.600	50,000
DISC NOTE	FHLMC		02/28/05	1.600	50,000
DISC NOTE	FHLMC		02/28/05	1.600	50,000
DISC NOTE	FHLMC		02/28/05	1.600	50,000
MTN	COUNTRY	5.500%	02/01/07	3.701	25,000

**05/13/04 NO REDEMPTIONS**

**05/13/04 PURCHASES**

CD	CIBC	1.720%	02/28/05	1.720	50,000
CD	CIBC	1.720%	02/28/05	1.720	50,000
CP	COUNTRYWIDE		05/26/04	1.040	50,000
CP	COUNTRYWIDE		05/26/04	1.040	50,000

**POOLED MONEY INVESTMENT ACCOUNT**

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>DATE</u>	<u>MATURITY</u> <u>YIELD</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
05/13/04	PURCHASES (continued)								
	CP	HOUSEHOLD	05/26/04	1.000		50,000			
	CP	HOUSEHOLD	05/26/04	1.000		50,000			
05/14/04	NO REDEMPTIONS								
05/14/04	NO PURCHASES								
05/15/04	REDEMPTIONS								
	TREAS	NOTES	7.250%	05/15/04	3.134	50,000	814	3,686,615.16	3.134
	TREAS	NOTES	7.250%	05/15/04	3.134	50,000	814	3,686,615.16	3.134
	TREAS	NOTES	7.250%	05/15/04	3.134	50,000	814	3,686,615.16	3.134
	TREAS	NOTES	7.250%	05/15/04	3.134	50,000	814	3,686,615.16	3.134
	TREAS	NOTES	7.250%	05/15/04	3.116	50,000	815	3,671,238.34	3.116
	TREAS	NOTES	7.250%	05/15/04	3.116	50,000	815	3,671,238.34	3.116
	TREAS	NOTES	7.250%	05/15/04	3.135	50,000	815	3,692,722.72	3.135
	TREAS	NOTES	7.250%	05/15/04	3.135	50,000	815	3,692,722.72	3.135
	TREAS	NOTES	7.250%	05/15/04	3.270	50,000	821	3,873,899.34	3.270
	TREAS	NOTES	7.250%	05/15/04	3.270	50,000	821	3,873,899.34	3.270
	TREAS	NOTES	5.250%	05/15/04	3.188	50,000	842	3,781,465.81	3.187
	TREAS	NOTES	5.250%	05/15/04	3.215	50,000	842	3,812,715.81	3.215
	TREAS	NOTES	5.250%	05/15/04	3.267	50,000	842	3,871,309.56	3.267
	TREAS	NOTES	5.250%	05/15/04	3.267	50,000	842	3,871,309.56	3.267
	TREAS	NOTES	5.250%	05/15/04	3.270	50,000	842	3,875,215.81	3.270
	TREAS	NOTES	5.250%	05/15/04	3.270	50,000	842	3,875,215.81	3.270
	TREAS	NOTES	5.250%	05/15/04	3.205	50,000	844	3,811,593.58	3.205
	TREAS	NOTES	5.250%	05/15/04	3.205	50,000	844	3,811,593.58	3.205
	TREAS	NOTES	5.250%	05/15/04	3.205	50,000	844	3,811,593.60	3.205
	TREAS	NOTES	5.250%	05/15/04	3.205	50,000	844	3,811,593.60	3.205
05/17/04	REDEMPTIONS								
	DISC NOTES	FHLMC		05/17/04	1.070	50,000	147	218,458.33	1.093
	DISC NOTES	FHLMC		05/17/04	1.070	24,947	147	108,997.60	1.093
	DISC NOTES	FNMA		05/17/04	1.065	20,000	151	89,341.66	1.088
	DISC NOTES	FNMA		05/17/04	1.065	50,000	151	223,354.16	1.088
	DISC NOTES	FNMA		05/17/04	1.065	50,000	151	223,354.16	1.088
	DISC NOTES	FNMA		05/17/04	1.060	50,000	154	226,722.22	1.083
	DISC NOTES	FNMA		05/17/04	1.060	50,000	154	226,722.22	1.083
05/17/04	PURCHASES								
	CD	HSBC	1.140%	08/20/04	1.140	50,000			
	CD	HSBC	1.140%	08/20/04	1.140	50,000			
	CD	STNRD CH	1.430%	11/24/04	1.430	50,000			
	CD	ANZ	1.420%	11/24/04	1.430	50,000			
	CD	ANZ	1.420%	11/24/04	1.430	50,000			
	CP	COUNTRY		05/18/04	1.070	46,195			
	CP	GECC		05/18/04	1.060	50,000			
	CP	GECC		05/18/04	1.060	50,000			

**POOLED MONEY INVESTMENT ACCOUNT**

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>d/</u> <u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
<b>05/17/04 PURCHASES (continued)</b>								
	CP	GECC	05/18/04	1.060	50,000			
	CP	GECC	05/18/04	1.060	50,000			
	CP	GECC	05/18/04	1.060	50,000			
	CP	GECC	05/18/04	1.060	50,000			
	CP	GECC	05/18/04	1.060	50,000			
	CP	GECC	05/18/04	1.060	50,000			
	CP	AMER EXP	05/18/04	1.040	50,000			
	CP	AMER EXP	05/18/04	1.040	50,000			
	CP	AMER EXP	05/18/04	1.040	50,000			
	CP	AMER EXP	05/18/04	1.040	50,000			
	DISC NOTES	FHLMC	08/10/04	1.120	50,000			
	DISC NOTES	FHLMC	08/10/04	1.120	50,000			
	DISC NOTES	FNMA	08/11/04	1.120	50,000			
	DISC NOTES	FNMA	08/11/04	1.120	50,000			
	DISC NOTES	FNMA	11/03/04	1.370	50,000			
	DISC NOTES	FNMA	11/03/04	1.370	50,000			
	DISC NOTES	FHLB	11/12/04	1.370	50,000			
	DISC NOTES	FHLB	11/12/04	1.370	50,000			
	DISC NOTES	FHLB	11/12/04	1.370	50,000			
	DISC NOTES	FHLB	11/12/04	1.370	50,000			
	DISC NOTES	FNMA	12/01/04	1.430	50,000			
	DISC NOTES	FNMA	12/01/04	1.430	50,000			
	DISC NOTES	FNMA	12/01/04	1.430	50,000			
	DISC NOTES	FHLMC	12/06/04	1.400	50,000			
	DISC NOTES	FHLMC	12/06/04	1.400	50,000			
	DISC NOTES	FHLMC	12/08/04	1.400	50,000			
	DISC NOTES	FHLMC	12/08/04	1.400	50,000			

**05/18/04 REDEMPTIONS**

	CP	AMER EXP	05/18/04	1.040	50,000	1	1,444.44	1.054
	CP	AMER EXP	05/18/04	1.040	50,000	1	1,444.44	1.054
	CP	AMER EXP	05/18/04	1.040	50,000	1	1,444.44	1.054
	CP	AMER EXP	05/18/04	1.040	50,000	1	1,444.44	1.054
	CP	COUNTRY	05/18/04	1.070	46,195	1	1,373.02	1.085
	CP	GECC	05/18/04	1.060	50,000	1	1,472.22	1.075
	CP	GECC	05/18/04	1.060	50,000	1	1,472.22	1.075
	CP	GECC	05/18/04	1.060	50,000	1	1,472.22	1.075
	CP	GECC	05/18/04	1.060	50,000	1	1,472.22	1.075
	CP	GECC	05/18/04	1.060	50,000	1	1,472.22	1.075
	CP	GECC	05/18/04	1.060	50,000	1	1,472.22	1.075
	CP	GECC	05/18/04	1.060	50,000	1	1,472.22	1.075
	CP	GECC	05/18/04	1.060	50,000	1	1,472.22	1.075

**05/18/04 PURCHASES**

	CP	COUNTRY	05/19/04	1.030	50,000			
	CP	COUNTRY	05/19/04	1.030	50,000			
	CP	COUNTRY	05/19/04	1.030	50,000			
	CP	COUNTRY	05/19/04	1.030	50,000			

**POOLED MONEY INVESTMENT ACCOUNT**

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
05/18/04	<b>PURCHASES (continued)</b>							
	CP	GECC	05/19/04	1.030	50,000			
	CP	GECC	05/19/04	1.030	50,000			
	CP	GECC	05/19/04	1.030	50,000			
	DISC NOTES	FNMA	11/03/04	1.400	50,000			
	DISC NOTES	FNMA	11/03/04	1.400	50,000			
	DISC NOTES	FNMA	11/03/04	1.400	50,000			
	DISC NOTES	FNMA	11/03/04	1.400	50,000			
	DISC NOTES	FNMA	11/03/04	1.400	50,000			
	DISC NOTES	FNMA	11/03/04	1.400	24,993			
	DISC NOTES	FNMA	02/28/05	1.610	50,000			
	DISC NOTES	FNMA	02/28/05	1.610	50,000			
05/19/04	<b>REDEMPTIONS</b>							
	CP	COUNTRY	05/19/04	1.030	50,000	1	1,430.56	1.044
	CP	COUNTRY	05/19/04	1.030	50,000	1	1,430.56	1.044
	CP	COUNTRY	05/19/04	1.030	50,000	1	1,430.56	1.044
	CP	COUNTRY	05/19/04	1.030	50,000	1	1,430.56	1.044
	CP	GECC	05/19/04	1.030	50,000	1	1,430.56	1.044
	CP	GECC	05/19/04	1.030	50,000	1	1,430.56	1.044
	CP	GECC	05/19/04	1.030	50,000	1	1,430.56	1.044
05/19/04	<b>NO PURCHASES</b>							
05/20/04	<b>REDEMPTIONS</b>							
	DISC NOTES	FHLMC	05/20/04	1.065	45,000	150	199,687.50	1.088
	DISC NOTES	FHLMC	05/20/04	1.065	50,000	150	221,875.00	1.088
	DISC NOTES	FHLMC	05/20/04	1.065	50,000	150	221,875.00	1.088
05/20/04	<b>PURCHASES</b>							
	CD	RB CANADA	1.720%	02/28/05	1.715	50,000		
	CD	RB CANADA	1.720%	02/28/05	1.715	50,000		
	CP	JP MORGAN		07/20/04	1.100	50,000		
	CP	JP MORGAN		07/26/04	1.100	50,000		
	CP	JP MORGAN		07/26/04	1.100	50,000		
	CP	JP MORGAN		08/20/04	1.200	25,000		
	CP	JP MORGAN		08/20/04	1.200	50,000		
	CP	JP MORGAN		08/20/04	1.200	50,000		
	DISC NOTES	FNMA		02/28/05	1.650	50,000		
	DISC NOTES	FNMA		02/28/05	1.650	50,000		
05/21/04	<b>NO REDEMPTIONS</b>							
05/21/04	<b>PURCHASES</b>							
	CP	GECC		06/10/04	1.030	25,000		
	CP	GECC		06/10/04	1.030	50,000		
	CP	W/F		06/10/04	1.030	25,000		

**POOLED MONEY INVESTMENT ACCOUNT**

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
05/21/04	PURCHASES (continued)							
	CP	W/F	06/10/04	1.030	50,000			
	DISC NOTES	FNMA	10/27/04	1.300	50,000			
	MTN	JP MORGAN	5.625% 08/15/06	3.105	10,700			
05/24/04	NO REDEMPTIONS							
05/24/04	PURCHASES							
	CP	GECC	05/25/04	1.000	50,000			
	CP	GECC	05/25/04	1.000	50,000			
	CP	GECC	05/25/04	1.000	50,000			
	CP	GECC	05/25/04	1.000	50,000			
	CP	GECC	05/25/04	1.000	50,000			
	CP	GECC	05/25/04	1.000	50,000			
	DISC NOTES	FNMA	10/13/04	1.320	25,000			
	DISC NOTES	FNMA	10/13/04	1.320	50,000			
	DISC NOTES	FNMA	10/13/04	1.320	50,000			
	DISC NOTES	FNMA	10/13/04	1.320	50,000			
	TREAS	BILL	11/18/04	1.350	50,000			
	TREAS	BILL	11/18/04	1.350	50,000			
	TREAS	BILL	11/18/04	1.350	50,000			
	TREAS	BILL	11/18/04	1.350	50,000			
	TREAS	BILL	11/18/04	1.350	50,000			
	TREAS	BILL	11/18/04	1.350	50,000			
	TREAS	BILL	11/18/04	1.350	50,000			
	TREAS	BILL	11/18/04	1.350	50,000			
	TREAS	BILL	11/18/04	1.350	50,000			
	TREAS	BILL	11/18/04	1.350	50,000			
	TREAS	BILL	11/18/04	1.350	50,000			
	TREAS	BILL	11/18/04	1.350	50,000			
05/25/04	REDEMPTIONS							
	CP	GECC	05/25/04	1.000	50,000	1	1,388.89	1.014
	CP	GECC	05/25/04	1.000	50,000	1	1,388.89	1.014
	CP	GECC	05/25/04	1.000	50,000	1	1,388.89	1.014
	CP	GECC	05/25/04	1.000	50,000	1	1,388.89	1.014
	CP	GECC	05/25/04	1.000	50,000	1	1,388.89	1.014
	CP	GECC	05/25/04	1.000	50,000	1	1,388.89	1.014
05/25/04	PURCHASES							
	CD	RABO	1.300% 10/01/04	1.295	50,000			
	CD	RABO	1.300% 10/01/04	1.295	50,000			
	CP	CITI GLOBAL	08/27/04	1.220	40,000			
	CP	CITI GLOBAL	08/27/04	1.220	50,000			
	CP	NCAT	10/01/04	1.280	10,000			
	CP	NCAT	10/01/04	1.280	50,000			
	CP	NCAT	10/01/04	1.280	50,000			
	DISC NOTES	FNMA	02/28/05	1.650	50,000			

**POOLED MONEY INVESTMENT ACCOUNT**

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>DATE</u>	<u>MATURITY</u> <u>YIELD</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
<b>05/25/04</b>	<b>PURCHASES (continued)</b>								
	DISC NOTES	FNMA	02/28/05	1.650		50,000			
	DISC NOTES	FNMA	02/28/05	1.650		50,000			
	DISC NOTES	FNMA	02/28/05	1.650		50,000			
	DISC NOTES	FNMA	02/28/05	1.650		50,000			
	DISC NOTES	FNMA	02/28/05	1.650		50,000			
	DISC NOTES	FNMA	02/28/05	1.650		50,000			
	DISC NOTES	FNMA	02/28/05	1.650		50,000			
<b>05/26/04</b>	<b>REDEMPTIONS</b>								
	CD	US BANK	1.100%	05/26/04	1.100	50,000	163	249,027.78	1.118
	CD	US BANK	1.100%	05/26/04	1.100	50,000	163	249,027.78	1.118
	CD	US BANK	1.100%	05/26/04	1.100	50,000	163	249,027.78	1.118
	CD	US BANK	1.100%	05/26/04	1.100	50,000	163	249,027.78	1.118
	CD	RABO	1.085%	05/26/04	1.080	50,000	163	244,505.50	1.098
	CD	RABO	1.085%	05/26/04	1.080	50,000	163	244,505.50	1.098
	CD	RABO	1.085%	05/26/04	1.080	50,000	163	244,505.50	1.098
	CD	RABO	1.085%	05/26/04	1.080	50,000	163	244,505.50	1.098
	CP	COUNTRY		05/26/04	1.040	50,000	13	18,777.78	1.055
	CP	COUNTRY		05/26/04	1.040	50,000	13	18,777.78	1.055
	CP	HOUSEHOLD		05/26/04	1.000	50,000	13	18,055.56	1.014
	CP	HOUSEHOLD		05/26/04	1.000	50,000	13	18,055.56	1.014
	CP	COUNTRY		05/26/04	1.050	3,000	14	1,225.00	1.065
	CP	COUNTRY		05/26/04	1.050	50,000	14	20,416.67	1.065
	CP	CITICORP		05/26/04	1.050	50,000	86	125,416.67	1.067
	CP	CITICORP		05/26/04	1.050	50,000	86	125,416.67	1.067
	CP	CITICORP		05/26/04	1.050	50,000	86	125,416.67	1.067
	CP	CITICORP		05/26/04	1.050	50,000	86	125,416.67	1.067
	CP	GECC		05/26/04	1.030	50,000	86	123,027.78	1.047
	CP	GECC		05/26/04	1.030	50,000	86	123,027.78	1.047
	CP	GOLDMAN		05/26/04	1.060	41,000	139	167,803.89	1.082
	CP	GOLDMAN		05/26/04	1.060	50,000	139	204,638.89	1.082
	CP	GECC		05/26/04	1.100	50,000	155	236,805.56	1.124
	CP	GECC		05/26/04	1.100	50,000	155	236,805.56	1.124
	CP	GOLDMAN		05/26/04	1.140	45,000	184	262,200.00	1.166
	DISC NOTES	FNMA		05/26/04	1.000	25,000	89	61,805.56	1.019
	DISC NOTES	FNMA		05/26/04	1.000	50,000	89	123,611.11	1.019
	DISC NOTES	FNMA		05/26/04	1.000	50,000	89	123,611.11	1.019
<b>05/26/04</b>	<b>PURCHASES</b>								
	MTN	GMAC	5.250%	05/16/05	2.545	16,000			
<b>05/27/04</b>	<b>REDEMPTIONS</b>								
	DISC NOTES	FNMA		05/27/04	1.140	50,000	212	335,666.67	1.167
	DISC NOTES	FNMA		05/27/04	1.140	50,000	212	335,666.67	1.167
	DISC NOTES	FNMA		05/27/04	1.140	50,000	212	335,666.67	1.167
	DISC NOTES	FNMA		05/27/04	1.140	50,000	212	335,666.67	1.167



**POOLED MONEY INVESTMENT ACCOUNT**

		a/	a/	MATURITY	TRANS	PAR	d/	DAYS	AMOUNT	EFFECTIVE
DATE	TYPE	DESCRIPTION		DATE	YIELD	(000)		HELD	EARNED	YIELD
05/27/04 NO PURCHASES										
05/28/04 REDEMPTIONS										
	BN	WORLD	0.990%	05/28/04	1.010	50,000		64	89,774.59	1.024
	BN	WORLD	0.990%	05/28/04	1.010	50,000		64	89,774.59	1.024
	BN	WORLD	0.990%	05/28/04	1.010	50,000		64	89,774.59	1.024
	BN	WORLD	0.990%	05/28/04	1.010	50,000		64	89,774.59	1.024
	CD	BARCLAYS	1.015%	05/28/04	1.015	50,000		91	128,284.72	1.032
	CD	BARCLAYS	1.015%	05/28/04	1.015	50,000		91	128,284.72	1.032
	CD	BARCLAYS	1.015%	05/28/04	1.015	50,000		91	128,284.72	1.032
	CD	TORONTO	1.040%	05/28/04	1.040	50,000		92	132,888.89	1.057
	CD	TORONTO	1.040%	05/28/04	1.040	50,000		92	132,888.89	1.057
	CD	CS/FST BOSTON	1.040%	05/28/04	1.040	50,000		92	132,888.89	1.057
	CD	CS/FST BOSTON	1.040%	05/28/04	1.040	50,000		92	132,888.89	1.057
	CD	CS/FST BOSTON	1.040%	05/28/04	1.040	50,000		92	132,888.89	1.057
	CD	CS/FST BOSTON	1.040%	05/28/04	1.040	50,000		92	132,888.89	1.057
	CD	W/F	1.020%	05/28/04	1.020	50,000		98	138,833.33	1.037
	CD	W/F	1.020%	05/28/04	1.020	50,000		98	138,833.33	1.037
	CD	SOC GEN	1.030%	05/28/04	1.030	50,000		98	140,194.44	1.047
	CD	W/F	1.020%	05/28/04	1.020	50,000		123	174,250.00	1.037
	CD	W/F	1.020%	05/28/04	1.020	50,000		123	174,250.00	1.037
	CD	UBS	1.095%	05/28/04	1.095	50,000		157	238,770.83	1.113
	CD	UBS	1.095%	05/28/04	1.095	50,000		157	238,770.83	1.113
	CD	UBS	1.095%	05/28/04	1.095	50,000		157	238,770.83	1.113
	CD	UBS	1.095%	05/28/04	1.095	50,000		157	238,770.83	1.113
	CP	GMAC		05/28/04	1.230	50,000		57	97,375.00	1.249
	CP	GECC		05/28/04	1.020	50,000		64	90,666.67	1.036
	CP	GECC		05/28/04	1.020	50,000		64	90,666.67	1.036
	CP	GECC		05/28/04	1.020	50,000		64	90,666.67	1.036
	CP	GECC		05/28/04	1.020	50,000		64	90,666.67	1.036
	CP	GECC		05/28/04	1.030	50,000		88	125,888.89	1.047
	CP	GECC		05/28/04	1.030	50,000		88	125,888.89	1.047
	CP	NCAT		05/28/04	1.020	40,000		91	103,133.33	1.040
	CP	HOUSEHOLD		05/28/04	1.040	10,000		120	34,666.67	1.061
	CP	HOUSEHOLD		05/28/04	1.040	50,000		120	173,333.33	1.061
	CP	HOUSEHOLD		05/28/04	1.040	50,000		120	173,333.33	1.061
	CP	CITI GLOBAL		05/28/04	1.040	50,000		134	193,555.55	1.061
	CP	CITI GLOBAL		05/28/04	1.040	50,000		134	193,555.55	1.061
	CP	GOLDMAN		05/28/04	1.080	29,300		143	125,697.00	1.103
	CP	GOLDMAN		05/28/04	1.080	50,000		143	214,500.00	1.103
	CP	GECC		05/28/04	1.110	50,000		169	260,541.67	1.134
	CP	GECC		05/28/04	1.110	50,000		169	260,541.67	1.134
	CP	GECC		05/28/04	1.110	50,000		169	260,541.67	1.134
	CP	GECC		05/28/04	1.110	50,000		169	260,541.67	1.134
	DISC NOTES	FNMA		05/28/04	0.980	50,000		57	77,583.33	0.995
	DISC NOTES	FNMA		05/28/04	0.980	50,000		345	469,583.33	1.006

**05/28/04 PURCHASES**

CP	GECC	06/08/04	1.010	50,000
CP	GECC	06/08/04	1.010	50,000

**POOLED MONEY INVESTMENT ACCOUNT**

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>a/</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>d/</u> <u>DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>
05/28/04	<b>PURCHASES (continued)</b>								
	CP	GECC		06/08/04	1.010	50,000			
	CP	GECC		06/08/04	1.010	50,000			
	CP	GECC		06/08/04	1.010	50,000			
	CP	GECC		06/08/04	1.010	50,000			
	CP	GECC		06/09/04	1.010	50,000			
	CP	GECC		06/09/04	1.010	50,000			
	CP	GECC		06/10/04	1.010	50,000			
	CP	GECC		06/10/04	1.010	50,000			
	CP	GMAC		07/06/04	1.270	50,000			
	CP	CITI GLOBAL		10/01/04	1.250	50,000			
	CP	CITI GLOBAL		10/01/04	1.250	50,000			
	DISC NOTES	FHLB		09/07/04	1.170	50,000			
	DISC NOTES	FHLB		09/07/04	1.170	50,000			
	DISC NOTES	FHLMC		10/12/04	1.295	25,000			
	DISC NOTES	FHLMC		10/18/04	1.315	48,000			
	DISC NOTES	FHLMC		10/18/04	1.315	50,000			
	DISC NOTES	FHLMC		11/02/04	1.380	20,000			
	DISC NOTES	FNMA		11/17/04	1.410	9,499			
	DISC NOTES	FNMA		11/17/04	1.410	50,000			
	DISC NOTES	FNMA		11/17/04	1.410	50,000			

**05/31/04 REDEMPTIONS**

TREAS	NOTES	3.250%	05/31/04	0.949	50,000	348	459,144.47	0.949
TREAS	NOTES	3.250%	05/31/04	0.949	50,000	348	459,144.47	0.949
TREAS	NOTES	3.250%	05/31/04	0.949	50,000	348	459,144.47	0.949
TREAS	NOTES	3.250%	05/31/04	0.949	50,000	348	459,144.47	0.949
TREAS	NOTES	3.250%	05/31/04	0.949	50,000	348	459,144.47	0.949
TREAS	NOTES	3.250%	05/31/04	0.949	50,000	348	459,144.47	0.949
TREAS	NOTES	3.250%	05/31/04	0.953	50,000	348	461,097.59	0.953
TREAS	NOTES	3.250%	05/31/04	0.953	50,000	348	461,097.59	0.953
TREAS	NOTES	3.250%	05/31/04	2.823	50,000	707	2,745,005.12	2.823
TREAS	NOTES	3.250%	05/31/04	2.823	50,000	707	2,745,005.12	2.823
TREAS	NOTES	3.250%	05/31/04	2.823	50,000	707	2,745,005.12	2.823
TREAS	NOTES	3.250%	05/31/04	2.823	50,000	707	2,745,005.12	2.823
TREAS	NOTES	3.250%	05/31/04	2.823	50,000	707	2,745,005.12	2.823
TREAS	NOTES	3.250%	05/31/04	2.823	50,000	707	2,745,005.12	2.823
TREAS	NOTES	3.250%	05/31/04	2.823	50,000	707	2,745,005.12	2.823
TREAS	NOTES	3.250%	05/31/04	2.841	50,000	707	2,762,583.25	2.841
TREAS	NOTES	3.250%	05/31/04	2.841	50,000	707	2,762,583.25	2.841
TREAS	NOTES	3.250%	05/31/04	2.841	50,000	707	2,762,583.24	2.841
TREAS	NOTES	3.250%	05/31/04	2.841	50,000	707	2,762,583.24	2.841

<u>a/</u>	The abbreviations indicate the type of security purchased or sold; i.e., <b>(U.S.)</b> Bills, Bonds, Notes, Debentures, Discount Notes and Participation Certificates: Federal National Mortgage Association <b>(FNMA)</b> , Farmers Home Administration Notes <b>(FHA)</b> , Student Loan Marketing Association <b>(SLMA)</b> , Small Business Association <b>(SBA)</b> , Negotiable Certificates of Deposit <b>(CD)</b> , Negotiable Certificates of Deposit Floating Rate <b>(CD FR)</b> , Export Import Notes <b>(EXIM)</b> , Bankers Acceptances <b>(BA)</b> , Commercial Paper <b>(CP)</b> , Government National Mortgage Association <b>(GNMA)</b> , Federal Home Loan Bank Notes <b>(FHLB)</b> , Federal Land Bank Bonds <b>(FLB)</b> , Federal Home Loan Mortgage Corporation Obligation <b>(FHLMC PC)</b> & <b>(FHLMC GMC)</b> , Federal Farm Credit Bank Bonds <b>(FFCB)</b> , Federal Farm Credit Discount Notes <b>(FFC)</b> , Corporate Securities <b>(CB)</b> , US Ship Financing Bonds <b>(TITLE XI'S)</b> , International Bank of Redevelopment <b>(IBRD)</b> , Tennessee Valley Authority <b>(TVA)</b> , Medium Term Notes <b>(MTN)</b> , Real Estate Mortgage Investment Conduit <b>(REMIC)</b> .
<u>b/</u>	Purchase or sold yield based on 360 day calculation for discount obligations and Repurchase Agreements.
<u>c/</u>	Repurchase Agreement.
<u>d/</u>	Par amount of securities purchased, sold or redeemed.
<u>e/</u>	Securities were purchased and sold as of the same date.
<u>f/</u>	Repurchase Agreement against Reverse Repurchase Agreement.
<u>g/</u>	Outright purchase against Reverse Repurchase Agreement.
<u>h/</u>	Security "SWAP" transactions.
<u>i/</u>	Buy back agreement.
<b>RRS</b>	Reverse Repurchase Agreement.
<b>RRP</b>	Termination of Reverse Repurchase Agreement.

## TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b><u>ALHAMBRA</u></b>				
Bank of East Asia (USA)	01/14/04	1.020	3,095,000.00	07/14/04
Bank of East Asia (USA)	02/11/04	1.060	3,000,000.00	08/11/04
Bank of East Asia (USA)	05/19/04	1.050	6,000,000.00	08/18/04
Omni Bank	03/03/04	1.000	6,000,000.00	06/02/04
Omni Bank	05/14/04	1.090	2,000,000.00	08/13/04
Omni Bank	05/20/04	1.110	4,000,000.00	08/20/04
Omni Bank	05/27/04	1.110	2,000,000.00	08/25/04
Omni Bank	03/17/04	1.050	2,000,000.00	09/15/04
Omni Bank	04/02/04	1.050	2,000,000.00	10/01/04
Omni Bank	05/27/04	1.450	2,000,000.00	11/23/04
<b><u>ARROYO GRANDE</u></b>				
Mid-State Bank	12/12/03	1.060	5,000,000.00	06/11/04
Mid-State Bank	01/15/04	1.010	5,000,000.00	07/15/04
Mid-State Bank	02/11/04	1.050	5,000,000.00	08/11/04
Mid-State Bank	03/12/04	1.040	5,000,000.00	09/09/04
Mid-State Bank	04/14/04	1.090	5,000,000.00	10/13/04
Mid-State Bank	05/19/04	1.380	5,000,000.00	11/17/04
<b><u>BREA</u></b>				
Jackson Federal Bank	05/19/04	1.040	10,000,000.00	08/18/04
Pacific Western National Bank	02/04/04	1.030	4,000,000.00	08/04/04
<b><u>CALABASAS</u></b>				
First Bank of Beverly Hills FSB	12/17/03	1.040	10,000,000.00	06/16/04
First Bank of Beverly Hills FSB	03/04/04	1.070	10,000,000.00	09/02/04
First Bank of Beverly Hills FSB	05/06/04	1.230	10,000,000.00	11/04/04
<b><u>CAMARILLO</u></b>				
First California Bank	12/05/03	1.090	2,000,000.00	06/04/04
First California Bank	01/28/04	1.030	2,000,000.00	07/28/04
First California Bank	01/28/04	1.030	4,000,000.00	07/28/04
First California Bank	03/24/04	1.060	6,000,000.00	09/22/04
<b><u>CAMERON PARK</u></b>				
Western Sierra National Bank	01/14/04	0.990	7,000,000.00	07/14/04
Western Sierra National Bank	02/11/04	1.030	6,000,000.00	08/11/04

## TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b><u>CHATSWORTH</u></b>				
Premier America Credit Union	05/12/04	1.360	10,000,000.00	11/10/04
<b><u>CHICO</u></b>				
Tri Counties Bank	03/18/04	1.010	20,000,000.00	06/18/04
<b><u>CHULA VISTA</u></b>				
North Island Federal Credit Union	04/09/04	0.980	5,000,000.00	10/08/04
<b><u>CITY OF INDUSTRY</u></b>				
EverTrust Bank	12/11/03	1.070	6,000,000.00	06/10/04
EverTrust Bank	01/29/04	1.030	6,000,000.00	07/29/04
<b><u>CONCORD</u></b>				
Bank of the West	03/18/04	1.010	82,000,000.00	06/18/04
Bank of the West	04/08/04	0.980	134,000,000.00	07/09/04
Bank of the West	04/29/04	1.030	176,500,000.00	07/30/04
Bank of the West	05/21/04	1.080	242,000,000.00	08/20/04
<b><u>DUBLIN</u></b>				
Operating Engineers FCU	12/12/03	1.040	10,000,000.00	06/11/04
Operating Engineers FCU	02/11/04	1.030	5,000,000.00	08/11/04
Operating Engineers FCU	04/07/04	0.970	5,000,000.00	10/06/04
<b><u>EL CENTRO</u></b>				
Valley Independent Bank	04/08/04	1.010	20,000,000.00	07/01/04
Valley Independent Bank	04/16/04	1.030	20,000,000.00	07/16/04
Valley Independent Bank	04/23/04	1.070	32,500,000.00	07/23/04
<b><u>EL SEGUNDO</u></b>				
First Coastal Bank NA	01/22/04	1.020	2,000,000.00	07/21/04
First Coastal Bank NA	03/03/04	1.060	2,000,000.00	09/01/04
Hawthorne Savings FSB	04/08/04	0.980	60,000,000.00	07/01/04
Hawthorne Savings FSB	01/07/04	1.080	50,000,000.00	07/07/04
Hawthorne Savings FSB	04/14/04	0.970	35,000,000.00	07/14/04
Hawthorne Savings FSB	02/05/04	1.060	15,000,000.00	08/05/04

## **TIME DEPOSITS**

<b><u>NAME</u></b>	<b><u>DEPOSIT DATE</u></b>	<b><u>YIELD</u></b>	<b><u>PAR AMOUNT (\$)</u></b>	<b><u>MATURITY DATE</u></b>
<b><u>EL SEGUNDO (continued)</u></b>				
Hawthorne Savings FSB	05/20/04	1.110	25,000,000.00	08/18/04
Xerox Federal Credit Union	03/04/04	1.080	20,000,000.00	09/02/04
Xerox Federal Credit Union	03/10/04	1.040	7,000,000.00	09/09/04
Xerox Federal Credit Union	05/20/04	1.400	20,000,000.00	11/17/04
<b><u>FAIRFIELD</u></b>				
Westamerica Bank	04/09/04	0.980	60,000,000.00	07/09/04
Westamerica Bank	04/15/04	0.990	30,000,000.00	07/15/04
Westamerica Bank	04/14/04	0.990	35,000,000.00	07/15/04
<b><u>FRESNO</u></b>				
United Security Bank	04/21/04	1.150	40,000,000.00	10/20/04
<b><u>FULLERTON</u></b>				
Fullerton Community Bank	01/23/04	1.020	8,000,000.00	07/23/04
Fullerton Community Bank	05/19/04	1.390	9,000,000.00	11/17/04
<b><u>GOLETA</u></b>				
Pacific Capital Bank	12/10/03	1.030	85,000,000.00	06/09/04
Pacific Capital Bank	02/13/04	1.050	61,000,000.00	08/13/04
Pacific Capital Bank	04/01/04	1.050	78,000,000.00	10/01/04
<b><u>GRANADA HILLS</u></b>				
First State Bank of California	03/19/04	1.030	2,000,000.00	09/17/04
First State Bank of California	04/22/04	1.170	3,000,000.00	10/21/04
<b><u>HAWTHORNE</u></b>				
Western Federal Credit Union	04/22/04	1.070	30,000,000.00	07/23/04
<b><u>IRVINE</u></b>				
Commercial Capital Bank	12/17/03	1.020	10,000,000.00	06/16/04
Commercial Capital Bank	01/08/04	1.060	10,000,000.00	07/08/04
Commercial Capital Bank	07/29/04	1.010	10,000,000.00	07/29/04
Commercial Capital Bank	04/29/04	1.010	20,000,000.00	07/30/04
Commercial Capital Bank	05/20/04	1.090	20,000,000.00	08/18/04

## TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b><u>IRVINE (continued)</u></b>				
Commercial Capital Bank	02/19/04	1.010	15,000,000.00	08/19/04
Commercial Capital Bank	02/26/04	1.060	14,000,000.00	08/26/04
Commercial Capital Bank	04/15/04	1.090	10,000,000.00	10/14/04
<b><u>LA JOLLA</u></b>				
Silvergate Bank	03/12/04	1.060	5,000,000.00	09/10/04
<b><u>LAKEPORT</u></b>				
Lake Community Bank	01/14/04	0.990	2,000,000.00	07/14/04
<b><u>LODI</u></b>				
Bank of Lodi	06/17/04	1.020	5,000,000.00	06/17/04
Bank of Lodi	03/24/04	1.080	5,000,000.00	09/22/04
Farmers & Merchant Bk Cen CA	04/08/04	1.080	10,000,000.00	10/07/04
<b><u>LOS ANGELES</u></b>				
Broadway Federal Bank	01/09/04	1.070	2,500,000.00	07/09/04
Broadway Federal Bank	03/12/04	1.050	3,000,000.00	09/10/04
Cathay Bank	02/18/04	1.030	15,000,000.00	08/18/04
Cathay Bank	03/03/04	1.050	17,000,000.00	09/01/04
Cathay Bank	03/10/04	1.030	30,000,000.00	09/09/04
Cathay Bank	04/08/04	1.100	38,000,000.00	10/07/04
Cathay Bank	05/12/04	1.370	25,000,000.00	11/10/04
Cedars Bank	01/07/04	1.080	5,000,000.00	07/07/04
Cedars Bank	02/20/04	1.040	2,000,000.00	08/20/04
Cedars Bank	03/12/04	1.050	4,500,000.00	09/10/04
Center Bank	12/23/03	1.000	5,000,000.00	06/23/04
Center Bank	01/22/04	1.010	5,000,000.00	07/21/04
Center Bank	03/17/04	1.050	40,000,000.00	09/15/04
Center Bank	04/08/04	1.080	10,000,000.00	10/07/04
CHB America Bank	03/03/04	0.980	2,000,000.00	06/02/04
CHB America Bank	01/15/04	0.990	1,000,000.00	07/15/04
CHB America Bank	04/14/04	1.090	3,300,000.00	07/15/04
CHB America Bank	05/21/04	1.080	4,000,000.00	08/20/04
CHB America Bank	03/05/04	1.030	2,000,000.00	09/01/04
CHB America Bank	03/31/04	1.050	3,000,000.00	09/29/04
Eastern International Bank	12/11/03	1.050	1,000,000.00	06/10/04
Eastern International Bank	05/05/04	1.210	900,000.00	11/03/04

## TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b><u>LOS ANGELES (continued)</u></b>				
Hanmi Bank	03/05/04	1.020	25,000,000.00	06/03/04
Hanmi Bank	03/17/04	1.010	25,000,000.00	06/17/04
Hanmi Bank	04/16/04	1.010	25,000,000.00	07/16/04
Hanmi Bank	05/05/05	1.020	25,000,000.00	08/05/04
Mellon First Business Bank	03/18/04	1.010	50,000,000.00	06/18/04
Mellon First Business Bank	04/09/04	0.980	50,000,000.00	07/09/04
Mirae Bank	04/16/04	1.160	4,000,000.00	10/15/04
Nara Bank, NA	03/12/04	1.010	10,000,000.00	06/11/04
Nara Bank, NA	04/23/04	1.020	5,000,000.00	07/22/04
Nara Bank, NA	04/23/04	1.020	10,000,000.00	07/22/04
Nara Bank, NA	04/22/04	1.020	10,000,000.00	07/22/04
Nara Bank, NA	02/04/04	1.050	10,000,000.00	08/04/04
Nara Bank, NA	05/13/04	1.100	5,000,000.00	08/12/04
Nara Bank, NA	05/19/04	1.040	5,000,000.00	08/18/04
Nara Bank, NA	04/08/04	1.080	5,000,000.00	10/07/04
Pacific Union Bank	12/15/03	1.040	20,000,000.00	06/16/04
Pacific Union Bank	01/08/04	1.080	10,000,000.00	07/08/04
Pacific Union Bank	04/29/04	1.030	10,000,000.00	07/30/04
Pacific Union Bank	03/04/04	1.070	20,000,000.00	09/02/04
Preferred Bank	05/07/04	1.040	4,000,000.00	08/06/04
Preferred Bank	03/19/04	1.060	31,000,000.00	09/17/04
Sae Han Bank	05/21/04	1.080	2,000,000.00	08/20/04
State Bank of India (California)	01/07/04	1.090	3,000,000.00	07/07/04
State Bank of India (California)	05/20/04	1.440	2,000,000.00	11/18/04
Wilshire State Bank	12/15/03	1.040	1,000,000.00	06/17/04
Wilshire State Bank	12/17/03	1.040	2,000,000.00	06/17/04
Wilshire State Bank	12/15/03	1.040	4,000,000.00	06/17/04
Wilshire State Bank	12/17/03	1.040	5,000,000.00	06/17/04
Wilshire State Bank	02/05/04	1.060	8,000,000.00	07/30/04
Wilshire State Bank	05/13/04	1.100	8,000,000.00	08/12/04
Wilshire State Bank	02/25/04	1.060	7,000,000.00	08/25/04
Wilshire State Bank	03/05/04	1.070	3,000,000.00	09/03/04
Wilshire State Bank	05/28/04	1.110	12,000,000.00	09/03/04
Wilshire State Bank	03/19/04	1.050	8,000,000.00	09/17/04
Wilshire State Bank	04/09/04	1.080	7,000,000.00	10/08/04
<b><u>MERCED</u></b>				
County Bank	12/03/03	1.100	5,000,000.00	06/02/04
County Bank	04/16/04	1.010	10,000,000.00	07/16/04
County Bank	03/10/04	1.040	10,000,000.00	09/09/04



## TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b><u>MONTEREY PARK</u></b>				
Trust Bank FSB	12/19/03	1.050	2,000,000.00	07/01/04
Trust Bank FSB	01/07/04	1.080	3,000,000.00	07/07/04
Trust Bank FSB	04/01/04	1.050	3,000,000.00	10/01/04
<b><u>NORTH HIGHLANDS</u></b>				
Safe Credit Union	04/16/04	1.000	5,000,000.00	07/16/04
Safe Credit Union	05/14/04	1.090	20,000,000.00	08/13/04
<b><u>OAKDALE</u></b>				
Oak Valley Community Bank	04/16/04	1.000	2,500,000.00	07/16/04
Oak Valley Community Bank	03/18/04	1.060	3,500,000.00	09/16/04
<b><u>OAKLAND</u></b>				
Metropolitan Bank	12/04/03	1.100	1,000,000.00	06/03/04
Metropolitan Bank	01/23/04	1.010	1,000,000.00	07/23/04
metropolitan Bank	04/28/04	1.010	500,000.00	07/29/04
Metropolitan Bank	04/28/04	1.010	1,000,000.00	07/29/04
Metropolitan Bank	02/26/04	1.060	1,000,000.00	08/26/04
Metropolitan Bank	03/24/04	1.050	2,000,000.00	09/22/04
<b><u>ONTARIO</u></b>				
Citizens Business Bank	12/05/03	1.080	25,000,000.00	06/04/04
Citizens Business Bank	02/06/04	1.060	30,000,000.00	08/06/04
Citizens Business Bank	03/24/04	1.050	30,000,000.00	09/22/04
Citizens Business Bank	04/02/04	1.050	25,000,000.00	10/01/04
Citizens Business Bank	05/20/04	1.420	30,000,000.00	11/18/04
<b><u>PALO ALTO</u></b>				
Bank of Petaluma	02/19/04	1.040	3,500,000.00	08/19/04
Bank of Petaluma	03/11/04	1.050	12,000,000.00	09/09/04
Bank of Santa Clara	02/19/04	1.040	20,000,000.00	08/19/04
Coast Commercial Bank	01/14/04	1.030	5,000,000.00	07/14/04
Coast Commercial Bank	02/19/04	1.050	20,000,000.00	08/19/04
Cupertino National Bank	01/14/04	1.020	10,000,000.00	07/14/04
Cupertino National Bank	03/11/04	1.050	10,000,000.00	09/09/04
Mid-Peninsula Bank	05/21/04	1.080	49,000,000.00	08/20/04
Mid-Peninsula Bank	04/28/04	1.010	95,000,000.00	07/29/04

## TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b><u>PALO ALTO (continued)</u></b>				
Mid-Peninsula Bank	02/19/04	1.030	5,000,000.00	08/19/04
Mid-Peninsula Bank	03/11/04	1.040	10,000,000.00	09/09/04
Mt. Diablo National Bank	03/11/04	1.050	10,000,000.00	09/09/04
Peninsula Bank of Commerce	02/19/04	1.030	15,000,000.00	08/19/04
<b><u>PALOS VERDES ESTATES</u></b>				
Malaga Bank	12/17/03	1.020	4,000,000.00	06/16/04
Malaga Bank	12/17/03	1.020	5,000,000.00	06/16/04
Malaga Bank	02/20/04	1.020	10,000,000.00	08/20/04
Malaga Bank	03/05/04	1.050	4,000,000.00	09/03/04
Malaga Bank	05/13/04	1.370	7,000,000.00	11/10/04
<b><u>PASADENA</u></b>				
Community Bank	12/17/03	1.040	10,000,000.00	06/16/04
Community Bank	01/09/04	1.070	10,000,000.00	07/09/04
Community Bank	03/17/04	1.050	10,000,000.00	09/15/04
Community Bank	04/08/04	1.080	10,000,000.00	10/07/04
Community Bank	04/14/04	1.090	15,000,000.00	10/13/04
Community Bank	05/06/04	1.230	15,000,000.00	11/04/04
Wescom Credit Union	04/28/04	1.030	25,000,000.00	07/29/04
Wescom Credit Union	05/19/04	1.060	10,000,000.00	08/18/04
Wescom Credit Union	03/24/04	1.070	25,000,000.00	09/22/04
<b><u>PASO ROBLES</u></b>				
Hacienda Bank	03/10/04	1.010	1,000,000.00	06/09/04
<b><u>PLACERVILLE</u></b>				
El Dorado Savings Bank	06/10/03	1.100	20,000,000.00	06/04/04
El Dorado Savings Bank	04/30/04	1.560	5,000,000.00	04/29/05
<b><u>PLEASANTON</u></b>				
Valley Community Bank	03/19/04	1.070	6,000,000.00	09/17/04
<b><u>POMONA</u></b>				
PFF Bank and Trust	12/10/03	1.050	20,000,000.00	06/09/04
PFF Bank and Trust	02/27/04	1.070	8,000,000.00	08/27/04

## TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b><u>PORTERVILLE</u></b>				
Bank of the Sierra <b><u>RANCHO SANTA FE</u></b>	04/22/04	1.170	10,000,000.00	10/21/04
La Jolla Bank, FSB	03/04/04	1.000	10,000,000.00	06/03/04
La Jolla Bank, FSB	02/04/04	1.030	25,000,000.00	08/04/04
La Jolla Bank, FSB	02/13/04	1.030	15,000,000.00	08/13/04
La Jolla Bank, FSB	05/20/04	1.090	25,000,000.00	08/18/04
La Jolla Bank, FSB	03/05/04	1.050	10,000,000.00	09/02/04
<b><u>REDDING</u></b>				
North Valley Bank	12/12/03	1.040	3,000,000.00	06/11/04
<b><u>REDWOOD CITY</u></b>				
Provident Central Credit Union	10/28/04	1.210	20,000,000.00	10/28/04
<b><u>ROCKLIN</u></b>				
Five Star Bank	01/28/04	1.000	2,000,000.00	07/28/04
Five Star Bank	03/31/04	1.030	2,000,000.00	09/29/04
<b><u>RICHMOND</u></b>				
Mechanics Bank	06/12/03	1.090	10,000,000.00	06/09/04
Mechanics Bank	07/09/03	1.110	10,000,000.00	07/08/04
Mechanics Bank	08/08/03	1.370	10,000,000.00	08/04/04
Mechanics Bank	09/12/03	1.290	10,000,000.00	09/10/04
Mechanics Bank	10/15/03	1.260	10,000,000.00	10/15/04
Mechanics Bank	10/31/03	1.300	10,000,000.00	10/29/04
Mechanics Bank	11/07/03	1.380	10,000,000.00	11/05/04
Mechanics Bank	03/03/04	1.260	10,000,000.00	03/03/05
Mechanics Bank	04/01/04	1.260	10,000,000.00	04/01/05
Mechanics Bank	04/21/04	1.450	10,000,000.00	04/21/05
<b><u>RIVERSIDE</u></b>				
Provident Savings Bank	03/25/04	1.050	25,000,000.00	09/23/04
<b><u>SACRAMENTO</u></b>				
American River Bank	12/19/03	1.030	1,000,000.00	06/18/04

## TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b><u>SACRAMENTO (continued)</u></b>				
American River Bank	01/09/04	1.050	1,000,000.00	07/09/04
American River Bank	01/29/04	1.010	1,500,000.00	07/29/04
American River Bank	02/27/04	1.050	2,000,000.00	08/27/04
American River Bank	03/19/04	1.030	1,250,000.00	09/17/04
American River Bank	03/25/04	1.030	2,000,000.00	09/23/04
American River Bank	04/07/04	0.970	1,500,000.00	10/06/04
Bank of Sacramento	12/19/03	1.050	2,000,000.00	06/18/04
Bank of Sacramento	02/11/04	1.060	1,500,000.00	08/11/04
Bank of Sacramento	03/03/04	1.060	2,000,000.00	09/01/04
Merchants National Bank	01/22/04	1.010	2,000,000.00	07/21/04
Merchants National Bank	04/14/04	1.090	2,000,000.00	10/13/04
River City Bank	04/30/04	1.030	3,000,000.00	07/30/04
River City Bank	05/27/04	1.120	2,000,000.00	08/25/04
River City Bank	04/07/04	1.000	2,000,000.00	10/06/04
U.S. Bank	01/08/04	1.090	100,000,000.00	07/08/04
U.S. Bank	02/04/04	1.050	25,000,000.00	08/04/04
U.S. Bank	02/11/04	1.050	50,000,000.00	08/11/04
U.S. Bank	02/20/04	1.040	50,000,000.00	08/20/04
Union Bank of California	03/18/04	1.020	150,000,000.00	06/18/04
Union Bank of California	04/16/04	1.000	175,000,000.00	07/16/04
Union Bank of California	05/05/04	1.010	150,000,000.00	08/05/04
<b><u>SAN DIEGO</u></b>				
First Future Credit Union	12/03/03	1.090	15,000,000.00	06/02/04
First Future Credit Union	12/17/03	1.040	3,000,000.00	06/16/04
First Future Credit Union	12/17/03	1.040	5,000,000.00	06/16/04
First Future Credit Union	02/27/04	1.070	5,000,000.00	08/27/04
First United Bank	02/13/04	1.060	1,000,000.00	08/13/04
First United Bank	04/15/04	1.120	2,000,000.00	10/14/04
Mission Federal Credit Union	01/15/04	1.020	10,000,000.00	07/15/04
Mission Federal Credit Union	03/03/04	1.060	10,000,000.00	09/01/04
Neighborhood National Bank	02/20/04	1.020	2,000,000.00	08/20/04
<b><u>SAN FRANCISCO</u></b>				
America California Bank	01/08/04	1.090	4,000,000.00	07/08/04
America California Bank	03/05/04	1.080	2,000,000.00	09/03/04
Citibank (West) FSB	01/08/04	1.108	150,000,000.00	07/08/04
Citibank (West) FSB	01/15/04	1.050	100,000,000.00	07/15/04
Citibank (West) FSB	01/22/04	1.050	100,000,000.00	07/21/04
Citibank (West) FSB	01/28/04	1.050	25,000,000.00	07/28/04

## TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b><u>SAN FRANCISCO (continued)</u></b>				
Oceanic Bank	09/12/03	1.260	4,000,000.00	09/10/04
Trans Pacific National Bank	12/23/03	1.010	1,000,000.00	06/23/04
Trans Pacific National Bank	02/05/04	1.070	1,000,000.00	08/05/04
Trans Pacific National Bank	03/25/04	1.060	1,000,000.00	09/23/04
United Commercial Bank	12/05/03	1.090	25,000,000.00	06/04/04
United Commercial Bank	12/12/03	1.070	25,000,000.00	06/11/04
United Commercial Bank	04/09/04	0.990	55,000,000.00	07/09/04
United Commercial Bank	01/14/04	1.020	50,000,000.00	07/14/04
United Commercial Bank	01/28/04	1.030	40,000,000.00	07/28/04
United Commercial Bank	05/27/04	1.120	20,000,000.00	08/25/04
United Commercial Bank	03/03/04	1.060	50,000,000.00	09/01/04
United Commercial Bank	03/19/04	1.060	65,000,000.00	09/17/04
United Commercial Bank	04/08/04	1.090	40,000,000.00	10/07/04
<b><u>SAN JOSE</u></b>				
Comerica Bank of California	04/08/04	1.000	25,000,000.00	07/01/04
Heritage Bank of Commerce	02/11/04	1.060	2,000,000.00	08/11/04
Heritage Bank of Commerce	02/11/04	1.060	2,000,000.00	08/11/04
Meriwest Credit Union	01/22/04	1.040	5,000,000.00	07/21/04
Meriwest Credit Union	03/17/04	1.080	5,000,000.00	09/15/04
Meriwest Credit Union	04/14/04	1.100	10,000,000.00	10/13/04
Santa Clara Co. Fed. C.U.	02/06/04	1.080	10,000,000.00	08/06/04
Santa Clara Co. Fed. C.U.	05/07/04	1.000	5,000,000.00	11/05/04
<b><u>SAN LUIS OBISPO</u></b>				
First Bank Of San Luis Obispo	12/05/03	1.090	4,500,000.00	06/04/04
First Bank Of San Luis Obispo	02/11/04	1.060	6,000,000.00	08/11/04
First Bank Of San Luis Obispo	03/17/04	1.060	7,000,000.00	09/15/04
First Bank Of San Luis Obispo	03/26/04	1.050	5,000,000.00	09/24/04
Mission Community Bank	12/11/03	1.080	1,000,000.00	06/10/04
Mission Community Bank	03/04/04	1.080	1,000,000.00	09/02/04
Mission Community Bank	04/07/04	0.990	2,500,000.00	10/06/04
Mission Community Bank	04/28/04	1.220	2,500,000.00	10/27/04
San Luis Trust Bank	04/21/04	1.110	1,700,000.00	10/20/04
<b><u>SAN MARINO</u></b>				
East West Federal Bank	01/09/04	1.070	42,000,000.00	07/09/04
East West Federal Bank	02/06/04	1.060	35,000,000.00	08/06/04
East West Federal Bank	05/20/04	1.110	38,000,000.00	08/18/04

## TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b><u>SAN MARINO (continued)</u></b>				
East West Federal Bank	03/12/04	1.050	35,000,000.00	09/10/04
<b><u>SANTA ROSA</u></b>				
National Bank of the Redwoods	01/22/04	1.010	10,000,000.00	07/21/04
National Bank of the Redwoods	02/11/04	1.050	5,000,000.00	08/11/04
National Bank of the Redwoods	04/29/04	1.210	5,000,000.00	10/28/04
North Coast Bank	12/16/03	1.040	1,250,000.00	06/17/04
<b><u>SONORA</u></b>				
Central California Bank	03/26/04	1.040	5,000,000.00	09/24/04
<b><u>STOCKTON</u></b>				
Pacific State Bank	01/08/04	1.090	1,000,000.00	07/08/04
Pacific State Bank	04/07/04	0.990	1,000,000.00	10/06/04
Union Safe Deposit Bank	03/05/04	1.020	15,000,000.00	06/03/04
Union Safe Deposit Bank	03/11/04	1.010	10,000,000.00	06/10/04
Union Safe Deposit Bank	04/16/04	1.010	10,000,000.00	07/16/04
Union Safe Deposit Bank	04/23/04	1.050	15,000,000.00	07/23/04
Union Safe Deposit Bank	05/06/04	1.070	15,000,000.00	08/05/04
Union Safe Deposit Bank	05/14/04	1.100	15,000,000.00	08/13/04
Washington Mutual Bank	12/17/03	1.040	45,000,000.00	06/16/04
Washington Mutual Bank	01/22/04	1.010	75,000,000.00	07/21/04
Washington Mutual Bank	02/20/04	1.040	60,000,000.00	08/20/04
<b><u>TORRANCE</u></b>				
China Trust Bank (USA)	03/12/04	1.020	35,000,000.00	06/11/04
China Trust Bank (USA)	04/16/04	1.010	40,000,000.00	07/16/04
China Trust Bank (USA)	04/23/04	1.050	30,000,000.00	07/23/04
China Trust Bank (USA)	05/14/04	1.100	20,000,000.00	08/13/04
<b><u>TRACY</u></b>				
Service 1st Bank	03/17/04	1.030	4,000,000.00	06/17/04
<b><u>TUSTIN</u></b>				
Sunwest Bank	03/10/04	0.970	1,000,000.00	06/09/04
Sunwest Bank	04/16/04	0.980	6,000,000.00	07/16/04

**TIME DEPOSITS**

<b><u>NAME</u></b>	<b><u>DEPOSIT DATE</u></b>	<b><u>YIELD</u></b>	<b><u>PAR AMOUNT (\$)</u></b>	<b><u>MATURITY DATE</u></b>
<b><u>TUSTIN (continued)</u></b>				
Sunwest Bank	05/12/04	1.080	7,800,000.00	08/12/04
<b><u>VACAVILLE</u></b>				
Travis Credit Union	12/04/03	1.090	40,000,000.00	06/02/04
<b><u>WHITTIER</u></b>				
Quaker City Bank	12/05/03	1.080	25,000,000.00	06/04/04
Quaker City Bank	01/14/04	1.010	24,000,000.00	07/14/04
Quaker City Bank	03/31/04	1.050	16,000,000.00	09/29/04
<b>TOTAL TIME DEPOSITS MAY 2004</b>			<b>5,632,295,000.00</b>	

## BANK DEMAND DEPOSITS

**May 2004**

(\$ in thousands)

### DAILY BALANCES

<u>DAY OF MONTH</u>	<u>BALANCES PER BANKS</u>	<u>WARRANTS OUTSTANDING</u>
1	\$ 2,204,311	\$ 4,045,762
2	2,204,311	4,045,762
3	2,609,987	3,307,147
4	875,632	2,749,904
5	1,220,689	2,279,088
6	1,232,520	2,355,740
7	1,468,775	2,294,189
8	1,468,775	2,294,189
9	1,468,775	2,294,189
10	1,197,639	2,261,514
11	2,662,718	2,153,836
12	1,314,494	2,064,860
13	1,364,834	2,106,329
14	1,371,044	2,561,838
15	1,371,044	2,561,838
16	1,371,044	2,565,331
17	1,686,143	2,544,829
18	1,730,024	2,590,089
19	1,369,418	2,814,240
20	1,441,143	2,732,752
21	1,656,150	2,634,631
22	1,656,150	2,634,631
23	1,656,150	2,634,631
24	1,533,119	2,412,835
25	1,430,001	2,492,955
26	1,081,998	2,416,137
27	1,406,317	2,912,302
28	1,786,340	2,959,216
29	1,786,340	2,959,216
30	1,786,340	2,959,216
31	1,786,340	2,959,216
<hr/>		
AVERAGE DOLLAR DAYS	\$ 1,587,050	<sup>a/</sup>

<sup>a/</sup> The prescribed bank balance for May was \$1,535,473. This consisted of \$1,283,155 in compensating balances for services, balances for uncollected funds of \$254,111 and a deduction of \$1,793 for May delayed deposit credit.



**DESIGNATION BY POOLED MONEY INVESTMENT BOARD  
OF TREASURY POOLED MONEY INVESTMENTS AND DEPOSITS**

No. 1659

In accordance with sections 16480 through 16480.8 of the Government Code, the Pooled Money Investment Board, at its meeting on May 19, 2004, has determined and designated the amount of money available for deposit and investment under said sections. In accordance with sections 16480.1 and 16480.2 of the Government Code, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

1. In accordance with law, for deposit in demand  
bank accounts as Compensating Balance for Services \$ 1,283,155,000

The active noninterest-bearing bank accounts designation constitutes a calendar month average balance. For purposes of computing the compensating balances, the Treasurer shall exclude from the daily balances any amounts contained therein as a result of nondelivery of securities purchased for "cash" for the Pooled Money Investment Account and shall adjust for any deposits not credited by the bank as of the date of deposit. The balances in such accounts may fall below the above amount provided that the balances computed by dividing the sum of daily balances of that calendar month by the number of days in the calendar month reasonably approximates that amount. The balances may exceed this amount during heavy collection periods or in anticipation of large impending warrant presentations to the Treasury, but the balances are to be maintained in such a manner as to realize the maximum return consistent with safe and prudent treasury management.

2. In accordance with law, for investment in securities authorized by section 16430, Government Code, or in term interest-bearing deposits in banks and savings and loan associations as follows:

	From	To	Transactions	In Securities (section 16430)*	Time Deposits in Various Financial Institutions (sections 16503a and 16602)*	Estimated Total
( 1 )	05/17/04	05/21/04	\$ 281,420,000	\$ 8,205,035,000	\$ 5,616,295,000	\$ 13,821,330,000
( 2 )	05/24/04	05/28/04	\$ (550,400,000)	\$ 7,654,635,000	\$ 5,616,295,000	\$ 13,270,930,000
( 3 )	05/31/04	06/04/04	\$ (345,108,000)	\$ 7,309,527,000	\$ 5,616,295,000	\$ 12,925,822,000
( 4 )	06/07/04	06/11/04	\$ 5,421,628,000	\$ 12,731,155,000	\$ 5,616,295,000	\$ 18,347,450,000
( 5 )	06/14/04	06/18/04	\$ (8,880,800,000)	\$ 3,850,355,000	\$ 5,616,295,000	\$ 9,466,650,000

From any of the amounts specifically designated above, not more than 30 percent in the aggregate may be invested in prime commercial paper under section 16430(e), Government Code.

Additional amounts available in treasury trust account and in the Treasury from time to time, in excess of the amounts and for the same types of investments as specifically designated above.

Provided, that the availability of the amounts shown under paragraph 2 is subject to reduction in the amount by which the bank accounts under paragraph 1 would otherwise be reduced below the calendar month average balance of \$ 1,283,155,000.

POOLED MONEY INVESTMENT BOARD:

\_\_\_\_\_  
Signatures on file at STO and SCO  
Chairperson

\_\_\_\_\_  
Member

Dated: May 19, 2004  
\* Government Code

\_\_\_\_\_  
Member

Los Angeles County Treasurer  
 Pending Transactions Journal  
 Group: Pooled Surplus Investments  
 As of 06/30/04  
 Attachment XVIII

<u>Settle Date</u>	<u>Trade Date</u>	<u>Counterparty</u>	<u>Instrument ID</u>	<u>Description</u>	<u>Rate</u>	<u>Maturity Date</u>	<u>Price</u>	<u>Par</u>	<u>Principal</u>	<u>Purchased Int</u>
<b><u>NTRD - PSI NON-TRADING</u></b>										
7/13/2004	6/14/2004	NSI	61594	FHLB [CALLABLE]	3.00	01/13/06	100	12,000,000.00	12,000,000.00	0.00
7/13/2004	6/18/2004	NSI	61647	FHLB [CALLABLE]	3.00	01/13/06	100	16,750,000.00	16,750,000.00	0.00
7/20/2004	6/29/2004	GCM	61763	FNMA [CALLABLE]	3.25	07/20/07	100	50,000,000.00	50,000,000.00	0.00
7/20/2004	6/29/2004	GCM	61764	FNMA [CALLABLE]	3.25	07/20/07	100	10,000,000.00	10,000,000.00	0.00
7/1/2004	6/29/2004	FTSC	61765	FFCB	2.05	11/04/05	99.213	39,590,000.00	39,278,426.70	128,502.54
7/20/2004	6/29/2004	DBAG	61766	FNMA [CALLABLE]	0.00	07/20/07	100	50,000,000.00	50,000,000.00	0.00
7/20/2004	6/30/2004	NSI	61788	FHLB [CALLABLE]	2.63	10/20/05	99.953125	12,400,000.00	12,394,187.50	0.00
<b>Portfolio Totals:</b>								<b>190,740,000.00</b>	<b>190,422,614.20</b>	<b>128,502.54</b>
<b>Grand Totals:</b>								<b>190,740,000.00</b>	<b>190,422,614.20</b>	<b>128,502.54</b>